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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019
OF THE CONDITION AND AFFAIRS OF THE

The Prudential Insurance Company of America

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.prudential.com

Statutory Statement Contact Richard Renwick Benn, 973-802-5807
(Name) (Area Code) (Telephone Number)
richard.benn@prudential.com, 973-802-5910
(E-mail Address) (FAX Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of New Jersey
County of Essex SS:

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

Charles Frederick Lowrey	Margaret Mary Foran	Nandini Mongia
President	Secretary	Treasurer

Subscribed and sworn to before me this
27th day of February, 2020

Alfreda Johnson
Notary Public of New Jersey
09/11/2023

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

ALFREDA D. JOHNSON
NOTARY PUBLIC OF NEW JERSEY
Comm. # 2377845
My Commission Expires 9/11/2023

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	90,272,310,543	0	90,272,310,543	84,868,378,785
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	100,584,810	0	100,584,810	99,651,461
	2.2 Common stocks	7,352,135,853	0	7,352,135,853	6,718,406,370
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	21,366,418,522	0	21,366,418,522	19,139,750,849
	3.2 Other than first liens	62,386,812	0	62,386,812	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	274,131,752	0	274,131,752	263,174,298
	4.2 Properties held for the production of income (less $ (255,084,813) encumbrances)	258,080,298	0	258,080,298	267,956,524
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 390,636,515 , Schedule E - Part 1), cash equivalents ($ 4,571,518,109 , Schedule E - Part 2) and short-term investments ($ 865,156,580 , Schedule DA)	5,827,311,204	0	5,827,311,204	3,744,431,857
6.	Contract loans (including $ 0 premium notes)	2,943,075,392	0	2,943,075,392	2,902,633,228
7.	Derivatives (Schedule DB)	3,455,261,139	0	3,455,261,139	2,873,365,557
8.	Other invested assets (Schedule BA)	6,568,858,996	0	6,568,858,996	5,483,374,182
9.	Receivables for securities	81,906,014	0	81,906,014	31,583,820
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11.	Aggregate write-ins for invested assets	82,858,715	0	82,858,715	9,284,630
12.	Subtotals, cash and invested assets (Lines 1 to 11)	138,645,320,050	0	138,645,320,050	126,401,991,561
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	922,679,326	644,433	922,034,893	912,936,177
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,444,685,283	16,132,155	1,428,553,128	1,212,395,030
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 1,978,760,851 earned but unbilled premiums)	1,978,760,851	0	1,978,760,851	1,828,912,890
	15.3 Accrued retrospective premiums ($ 53,841,066) and contracts subject to redetermination ($ 0)	53,841,066	0	53,841,066	59,443,237
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	202,333,627	3,079,577	199,254,050	201,896,169
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	10,144,246	0	10,144,246	8,222,158
17.	Amounts receivable relating to uninsured plans	11,091,078	546,868	10,544,210	14,008,677
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	109,259,609
18.2	Net deferred tax asset	2,586,209,681	1,043,907,042	1,542,302,639	1,438,369,985
19.	Guaranty funds receivable or on deposit	43,056,594	0	43,056,594	47,132,509
20.	Electronic data processing equipment and software	318,811,199	197,164,580	121,646,619	107,240,467
21.	Furniture and equipment, including health care delivery assets ($ 0)	182,328,036	182,328,036	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	813,973,189	0	813,973,189	897,808,631
24.	Health care ($ 0) and other amounts receivable	27,942,513	27,942,513	0	0
25.	Aggregate write-ins for other than invested assets	2,437,304,903	2,166,525,555	270,779,348	253,223,249
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	149,678,481,642	3,638,270,759	146,040,210,883	133,492,840,349
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	146,278,049,739	0	146,278,049,739	137,671,505,548
28.	Total (Lines 26 and 27)	295,956,531,381	3,638,270,759	292,318,260,622	271,164,345,897
	DETAILS OF WRITE-INS				
1101.	Miscellaneous other invested assets	82,858,715	0	82,858,715	9,284,630
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	82,858,715	0	82,858,715	9,284,630
2501.	Prepaid reinsurance asset	157,235,325	0	157,235,325	140,714,120
2502.	Miscellaneous assets	147,460,542	75,105,683	72,354,859	72,227,216
2503.	Leasehold improvements	41,189,164	0	41,189,164	40,281,913
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,091,419,872	2,091,419,872	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	2,437,304,903	2,166,525,555	270,779,348	253,223,249

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 75,717,414,035 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 153,057 Modco Reserve)	75,717,414,035	71,727,677,879
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	12,354,867,909	11,199,537,753
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	16,720,616,538	16,718,014,117
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	1,921,391,306	1,681,441,178
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	129,638,675	117,821,408
5.	Policyholders' dividends/refunds to members $ 8,058,000 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	8,058,000	7,114,000
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 1,454,913,770 Modco)	1,512,929,282	1,701,737,540
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 26,228,729 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	56,545,043	52,881,343
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 88,925,005 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	408,954,802	481,483,805
	9.3 Other amounts payable on reinsurance, including $ 10,404,116 assumed and $ 508,646,768 ceded	519,050,882	313,972,890
	9.4 Interest maintenance reserve (IMR, Line 6)	479,746,689	0
10.	Commissions to agents due or accrued-life and annuity contracts $ 49,481,129 accident and health $ 22,616,671 and deposit-type contract funds $ 171,243	72,269,043	64,869,834
11.	Commissions and expense allowances payable on reinsurance assumed	82,808,312	65,113,458
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	2,492,502,207	2,086,371,128
13.	Transfers to Separate Accounts due or accrued (net) (including $ (320,939,437) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(502,017,041)	(440,987,746)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	7,101,261	5,533,973
15.1	Current federal and foreign income taxes, including $ 2,773,126,600 on realized capital gains (losses)	126,861,815	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	4,158,328	4,231,945
17.	Amounts withheld or retained by reporting entity as agent or trustee	85,793,032	71,411,667
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	498,967
19.	Remittances and items not allocated	1,372,197,935	579,066,247
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	1,433,148,932	1,318,326,978
22.	Borrowed money $ 180,495,332 and interest thereon $ 783,270	181,278,602	181,480,898
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	3,204,619,618	2,548,802,040
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	27,730,548	8,064,848
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	497,272	855,773
	24.04 Payable to parent, subsidiaries and affiliates	2,424,264,168	430,363,514
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	47,060	49,346
	24.07 Funds held under coinsurance	53,535,841	60,375,083
	24.08 Derivatives	1,329,435,428	866,433,691
	24.09 Payable for securities	51,696,230	235,765,469
	24.10 Payable for securities lending	2,796,858,729	2,462,744,882
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	9,870,194,697	8,503,630,493
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	134,944,195,178	123,054,684,401
27.	From Separate Accounts Statement	145,890,751,591	137,414,825,862
28.	Total liabilities (Lines 26 and 27)	280,834,946,769	260,469,510,263
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	345,705,166	845,117,866
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	1,434,322,112	919,422,112
34.	Aggregate write-ins for special surplus funds	336,872,981	307,200,779
35.	Unassigned funds (surplus)	9,363,913,594	8,620,594,877
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 387,298,148 in Separate Accounts Statement)	11,480,813,853	10,692,335,634
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	11,483,313,853	10,694,835,634
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	292,318,260,622	271,164,345,897
	DETAILS OF WRITE-INS		
2501.	Securities sold under agreement to repurchase	6,812,385,297	6,908,027,185
2502.	Collateral liabilities for derivatives	2,054,765,866	485,456,553
2503.	Deferred gains on affiliated reinsurance	700,372,407	788,547,289
2598.	Summary of remaining write-ins for Line 25 from overflow page	302,671,127	321,599,466
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	9,870,194,697	8,503,630,493
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	0
3401.	Special contingency reserve	336,872,981	307,200,779
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	336,872,981	307,200,779

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	29,746,033,045	30,479,244,612
2.	Considerations for supplementary contracts with life contingencies	7,370,994	8,322,686
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	5,196,450,133	4,879,890,795
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	40,860,724	15,931,742
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(336,489,568)	119,629,336
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	404,522,767	414,645,090
7.	Reserve adjustments on reinsurance ceded	(267,511,074)	(113,019,914)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	746,775,056	713,042,595
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	451,288,157	451,608,911
9.	Total (Lines 1 to 8.3)	35,989,300,234	36,969,295,853
10.	Death benefits	4,572,195,136	4,803,696,059
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,189,696	911,434
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	12,233,370,391	11,216,915,741
13.	Disability benefits and benefits under accident and health contracts	1,055,533,206	1,018,243,445
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	14,422,832,628	12,649,896,924
16.	Group conversions	836,765	342,742
17.	Interest and adjustments on contract or deposit-type contract funds	528,117,714	513,141,378
18.	Payments on supplementary contracts with life contingencies	17,871,400	18,694,470
19.	Increase in aggregate reserves for life and accident and health contracts	5,133,216,628	3,218,015,732
20.	Totals (Lines 10 to 19)	37,965,163,564	33,439,857,925
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	212,008,798	221,493,637
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	1,043,130,113	835,266,054
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	2,021,793,329	1,659,693,081
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	294,884,528	287,756,201
25.	Increase in loading on deferred and uncollected premiums	(667,917)	56,623
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(4,570,667,068)	227,676,168
27.	Aggregate write-ins for deductions	(1,091,076,776)	(1,309,305,569)
28.	Totals (Lines 20 to 27)	35,874,568,571	35,362,494,120
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	114,731,663	1,606,801,733
30.	Dividends to policyholders and refunds to members	(125,368,248)	26,418,585
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	240,099,911	1,580,383,148
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	269,830,762	176,744,647
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(29,730,851)	1,403,638,501
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,656,242 (excluding taxes of $ 172,375,099 transferred to the IMR)	(139,566,778)	(79,173,531)
35.	Net income (Line 33 plus Line 34)	(169,297,629)	1,324,464,970
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	10,694,835,634	9,948,271,953
37.	Net income (Line 35)	(169,297,629)	1,324,464,970
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 91,045,305	1,327,809,303	(212,200,652)
39.	Change in net unrealized foreign exchange capital gain (loss)	1,704,642	10,158,021
40.	Change in net deferred income tax	397,792,995	277,930,123
41.	Change in nonadmitted assets	137,254,031	(18,887,488)
42.	Change in liability for reinsurance in unauthorized and certified companies	(19,665,700)	3,462,953
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	185,414,264	(877,196,344)
44.	Change in asset valuation reserve	(655,817,578)	(67,289,811)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	50,478,387	71,360,279
47.	Other changes in surplus in Separate Accounts Statement	467,108,029	(319,820,665)
48.	Change in surplus notes	(499,412,700)	539,324
49.	Cumulative effect of changes in accounting principles	0	0
50.	Capital changes:		
	50.1 Paid in	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0
	50.3 Transferred to surplus	0	0
51.	Surplus adjustment:		
	51.1 Paid in	514,900,000	714,500,000
	51.2 Transferred to capital (Stock Dividend)	0	0
	51.3 Transferred from capital	0	0
	51.4 Change in surplus as a result of reinsurance	0	0
52.	Dividends to stockholders	(600,000,000)	0
53.	Aggregate write-ins for gains and losses in surplus	(349,789,825)	(160,457,029)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	788,478,219	746,563,681
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	11,483,313,853	10,694,835,634
	DETAILS OF WRITE-INS		
08.301.	Income from miscellaneous sources	451,288,157	451,608,911
08.302.			
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	451,288,157	451,608,911
2701.	Reserve adjustment on reinsurance assumed	(1,311,869,472)	(1,461,816,211)
2702.	Interest on taxes and miscellaneous items	160,938	2,887,884
2703.	Miscellaneous deductions	3,618,262	900,803
2798.	Summary of remaining write-ins for Line 27 from overflow page	217,013,496	148,721,955
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	(1,091,076,776)	(1,309,305,569)
5301.	Amortization of deferred unrecognized gains/losses related to employee retirement plans and other pension adjustments	(179,714,406)	(156,184,141)
5302.	Reserve increase for Group Annuity Insurance Contracts	(174,048,383)	0
5303.	Deferred reinsurance allowance	3,972,964	(4,272,888)
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(349,789,825)	(160,457,029)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	26,189,473,456	29,501,202,937
2.	Net investment income	5,160,404,200	4,765,693,680
3.	Miscellaneous income	1,600,663,892	1,577,172,378
4.	Total (Lines 1 through 3)	32,950,541,548	35,844,068,995
5.	Benefit and loss related payments	31,917,668,421	29,968,310,196
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(7,644,251,033)	(699,587,434)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,985,004,298	1,442,541,353
8.	Dividends paid to policyholders	62,496,010	62,300,858
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	179,014,374	282,028,277
10.	Total (Lines 5 through 9)	26,499,932,070	31,055,593,250
11.	Net cash from operations (Line 4 minus Line 10)	6,450,609,478	4,788,475,745
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	14,139,677,117	13,949,351,527
	12.2 Stocks	470,218,123	515,488,608
	12.3 Mortgage loans	3,023,348,357	2,888,905,861
	12.4 Real estate	195,773	260,304,712
	12.5 Other invested assets	647,315,308	843,504,799
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,287,509	(1,835,924)
	12.7 Miscellaneous proceeds	548,058,255	196,573,275
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	18,833,100,442	18,652,292,858
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	19,367,188,034	20,452,036,297
	13.2 Stocks	350,370,843	853,515,406
	13.3 Mortgage loans	5,269,544,466	3,394,950,282
	13.4 Real estate	43,476,908	212,216,486
	13.5 Other invested assets	1,259,071,944	1,285,168,761
	13.6 Miscellaneous applications	311,112,342	151,216,527
	13.7 Total investments acquired (Lines 13.1 to 13.6)	26,600,764,537	26,349,103,759
14.	Net increase (decrease) in contract loans and premium notes	40,442,164	24,932,391
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(7,808,106,259)	(7,721,743,292)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	587,300	539,324
	16.2 Capital and paid in surplus, less treasury stock	0	500,000,000
	16.3 Borrowed funds	(48,813,575)	(19,072,264)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(525,515,294)	(1,001,658,793)
	16.5 Dividends to stockholders	600,000,000	0
	16.6 Other cash provided (applied)	4,614,117,697	2,070,984,145
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	3,440,376,128	1,550,792,412
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	2,082,879,347	(1,382,475,135)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	3,744,431,857	5,126,906,992
	19.2 End of year (Line 18 plus Line 19.1)	5,827,311,204	3,744,431,857

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

20.0001. In-kind assets receipt related to pension risk transfer transactions	3,134,613,260	805,889,310
20.0002. Repayment of a surplus note by parent	500,000,000	0
20.0003. Asset transfer from common stocks to other invested assets	255,593,006	0
20.0004. Amortization of deferred gains related to reinsurance transactions with affiliates	92,212,558	109,978,680
20.0005. Dividend distribution from a subsidiary related to a tax payment agreement	29,726,305	73,628,686
20.0006. Transfer of bonds from an affiliate	23,065,810	0
20.0007. Transfer of bonds to an affiliate	19,918,984	0
20.0008. Contribution of tax credits from parent	14,900,000	14,500,000
20.0009. Contribution of tax credits to a subsidiary	5,900,000	5,500,000
20.0010. Capitalized deferred interest on mortgage loans	3,502,709	0
20.0011. Capital contribution from parent	0	200,000,000
20.0012. Donation of equity securities to an affiliated charitable organization	0	30,244,770

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

20.0013. Asset transfer from mortgage loans to other invested assets	0	690,232

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	29,746,033,045	5,828,858,611	2,553,886,297	1,155,328,858	18,597,777,509	1,610,181,770	0	0	0
2.	Considerations for supplementary contracts with life contingencies	7,370,994	XXX	XXX	1,423,484	5,947,510	XXX	XXX	0	XXX
3.	Net investment income	5,196,450,133	1,579,150,434	338,034,625	619,314,512	1,839,539,795	571,181,005	0	249,229,762	0
4.	Amortization of Interest Maintenance Reserve (IMR)	40,860,724	7,227,080	(9,170,100)	18,384,790	6,035,933	(3,031,034)	0	21,414,055	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(336,489,568)	552,719	805,772	748,053	(338,596,112)	0	XXX	0	0
6.	Commissions and expense allowances on reinsurance ceded	404,522,767	368,945,856	28,153,766	24,090	0	7,399,055	XXX	0	0
7.	Reserve adjustments on reinsurance ceded	(267,511,074)	(267,459,139)	(34,407)	(17,528)	0	0	XXX	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	746,775,056	256,102,187	145,547,315	24,102,851	321,022,703	0	XXX	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	XXX	XXX	0	0
	8.3 Aggregate write-ins for miscellaneous income	451,288,157	373,889,532	(2,487,413)	112,258,730	(35,180,184)	24,958	0	2,782,534	0
9.	Totals (Lines 1 to 8.3)	35,989,300,234	8,147,267,280	3,054,735,855	1,931,567,840	20,396,547,154	2,185,755,754	0	273,426,351	0
10.	Death benefits	4,572,195,136	2,310,266,869	2,261,928,267	0	0	XXX	XXX	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,189,696	1,189,696	0	0	0	XXX	XXX	0	0
12.	Annuity benefits	12,233,370,391	XXX	XXX	655,154,083	11,578,216,308	XXX	XXX	0	XXX
13.	Disability benefits and benefits under accident and health contracts	1,055,533,206	27,048,904	2,158,571	0	0	1,026,325,731	XXX	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	XXX	0	0
15.	Surrender benefits and withdrawals for life contracts	14,422,832,628	1,239,644,370	198,375,103	1,734,954,211	11,249,858,944	XXX	XXX	0	0
16.	Group conversions	836,765	(131,438)	1,405,429	0	0	(437,226)	XXX	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	528,117,714	39,243,427	218,360,931	153,007,622	112,104,613	5,401,121	XXX	0	0
18.	Payments on supplementary contracts with life contingencies	17,871,400	0	0	3,578,759	14,292,641	XXX	XXX	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	5,133,216,628	3,460,869,062	49,833,343	178,002,199	289,181,867	1,155,330,157	XXX	0	0
20.	Totals (Lines 10 to 19)	37,965,163,564	7,078,130,890	2,732,061,644	2,724,696,874	23,243,654,373	2,186,619,783	XXX	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	212,008,798	2,298,684	89,735,270	10,643,149	38,474,226	70,857,469	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	1,043,130,113	890,751,470	0	152,378,643	0	0	XXX	0	0
23.	General insurance expenses and fraternal expenses	2,021,793,329	637,358,179	378,654,408	70,184,150	391,140,980	264,613,087	0	279,842,525	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	294,884,528	53,906,000	74,483,186	2,216,507	11,094,327	33,022,272	0	120,162,236	0
25.	Increase in loading on deferred and uncollected premiums	(667,917)	(667,917)	0	0	0	0	XXX	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(4,570,667,068)	(311,981,367)	(268,076,440)	(218,988,854)	(3,771,620,407)	0	XXX	0	0
27.	Aggregate write-ins for deductions	(1,091,076,776)	(309,660,844)	493,235	(998,781,628)	(31,638)	63,800	0	216,840,299	0
28.	Totals (Lines 20 to 27)	35,874,568,571	8,040,135,095	3,007,351,303	1,742,348,841	19,912,711,861	2,555,176,411	0	616,845,060	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	114,731,663	107,132,185	47,384,552	189,218,999	483,835,293	(369,420,657)	0	(343,418,709)	0
30.	Dividends to policyholders and refunds to members	(125,368,248)	(129,313,482)	0	41,832	3,904,402	(1,000)	XXX	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	240,099,911	236,445,667	47,384,552	189,177,167	479,930,891	(369,419,657)	0	(343,418,709)	0
32.	Federal income taxes incurred (excluding tax on capital gains)	269,830,762	46,027,684	14,200,554	58,503,808	175,510,258	41,210,474	0	(65,622,016)	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(29,730,851)	190,417,983	33,183,998	130,673,359	304,420,633	(410,630,131)	0	(277,796,693)	0
34.	Policies/certificates in force end of year	35,810,510	6,332,340	19,638,099	369,580	856,811	8,613,680	XXX	0	0
	DETAILS OF WRITE-INS									
08.301.	Income from miscellaneous sources	451,288,157	373,889,532	(2,487,413)	112,258,730	(35,180,184)	24,958	0	2,782,534	0
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	451,288,157	373,889,532	(2,487,413)	112,258,730	(35,180,184)	24,958	0	2,782,534	0
2701.	Reserve adjustment on reinsurance assumed	(1,311,869,472)	(313,087,363)	0	(998,782,109)	0	0	0	0	0
2702.	Interest on taxes and miscellaneous items	160,938	4,351	16,888	40	1,000	6,458	0	132,201	0
2703.	Miscellaneous deductions	3,618,262	3,237,681	476,347	441	(32,638)	57,342	0	(120,911)	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	217,013,496	184,487	0	0	0	0	0	216,829,009	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(1,091,076,776)	(309,660,844)	493,235	(998,781,628)	(31,638)	63,800	0	216,840,299	0

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts (a)	5,828,858,611	266,779	1,950,867,527	407,528,010	38,219,074	185,746,704	348,099,231	420,967,013	260,451,953	0	2,216,712,320	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	1,579,150,434	7,175,183	745,488,502	31,764,282	18,222,310	92,001,300	24,648,456	109,763,362	30,384,375	0	519,702,664	0
4.	Amortization of Interest Maintenance Reserve (IMR)	7,227,080	210,422	3,922,684	71,921	607,098	2,441,742	628,849	375,383	364,302	0	(1,395,321)	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	552,719	0	0	0	0	0	0	553,168	(449)	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	368,945,856	15,944,445	313,480,485	16,497,613	439	122,782	22,848,231	0	51,861	0	0	0
7.	Reserve adjustments on reinsurance ceded	(267,459,139)	(11,152,117)	(256,307,022)	0	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	256,102,187	0	0	0	0	0	0	245,022,218	11,079,969	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	373,889,532	1,951	21,398,229	19,617,447	105	26,182,026	3	13,236,384	288,879,169	0	4,574,218	0
9.	Totals (Lines 1 to 8.3)	8,147,267,280	12,446,663	2,778,850,405	475,479,273	57,049,026	306,494,554	396,224,770	789,917,528	591,211,180	0	2,739,593,881	0
10.	Death benefits	2,310,266,869	542,906	193,380,946	253,690,699	11,906,715	337,986,405	436,333,903	514,431,558	457,033,138	0	104,960,599	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,189,696	0	323,790	237,182	0	615,718	13,006	0	0	0	0	0
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	27,048,904	0	2,652,659	1,090,318	0	2,996,845	35,496	20,205,822	67,764	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	1,239,644,370	351,020	184,803,377	4,258,252	11,086,527	110,317,737	3,507,259	405,982,274	339,901,286	0	179,436,638	0
16.	Group conversions	(131,438)	0	(131,438)	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	39,243,427	9,752	16,151,652	1,590,379	37,933	5,646,049	1,775,206	3,037,519	2,954,125	0	8,040,812	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	3,460,869,062	(458,185)	1,560,316,177	105,330,318	43,913,439	(62,301,711)	21,699,846	(29,974,509)	598,696	0	1,821,744,991	0
20.	Totals (Lines 10 to 19)	7,078,130,890	445,493	1,957,497,163	366,197,148	66,944,614	395,261,043	463,364,716	913,682,664	800,555,009	0	2,114,183,040	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	2,298,684	0	1,529,493	110,658	0	(509,952)	18,899	840,193	309,393	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	890,751,470	0	385,154,905	49,329	885,113	36,858,310	8,183,248	0	6,824,995	0	452,795,570	0
23.	General insurance expenses	637,358,179	14,040,932	391,082,804	15,103,475	275,798	12,557,300	10,812,710	12,492,962	58,265,056	0	122,727,142	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	53,906,000	237,515	6,346,735	2,586,775	816,643	3,839,650	7,939,995	5,145,756	5,673,775	0	21,319,156	0
25.	Increase in loading on deferred and uncollected premiums	(667,917)	0	(36,568)	(631,349)	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(311,981,367)	0	0	0	0	0	0	(313,694,655)	1,713,288	0	0	0
27.	Aggregate write-ins for deductions	(309,660,844)	344	26,407	(4,577,060)	0	(58,386,161)	572	14,273	(246,751,326)	0	12,107	0
28.	Totals (Lines 20 to 27)	8,040,135,095	14,724,284	2,741,600,939	378,838,976	68,922,168	389,620,190	490,320,140	618,481,193	626,590,190	0	2,711,037,015	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	107,132,185	(2,277,621)	37,249,466	96,640,297	(11,873,142)	(83,125,636)	(94,095,370)	171,436,335	(35,379,010)	0	28,556,866	0
30.	Dividends to policyholders and refunds to members	(129,313,482)	(8,916,592)	(151,381,232)	0	0	1,802,316	0	29,182,026	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	236,445,667	6,638,971	188,630,698	96,640,297	(11,873,142)	(84,927,952)	(94,095,370)	142,254,309	(35,379,010)	0	28,556,866	0
32.	Federal income taxes incurred (excluding tax on capital gains)	46,027,684	1,426,577	35,604,383	32,866,214	(3,802,116)	(27,243,891)	(31,052,403)	47,347,267	(13,026,200)	0	3,907,853	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	190,417,983	5,212,394	153,026,315	63,774,083	(8,071,026)	(57,684,061)	(63,042,967)	94,907,042	(22,352,810)	0	24,649,013	0
34.	Policies/certificates in force end of year	6,332,340	345,524	4,884,545	11,578	0	24,514	3,603	418,720	2,517	0	641,339	0
	DETAILS OF WRITE-INS												
08.301.	Income from miscellaneous sources	373,889,532	1,951	21,398,229	19,617,447	105	26,182,026	3	13,236,384	288,879,169	0	4,574,218	0
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	373,889,532	1,951	21,398,229	19,617,447	105	26,182,026	3	13,236,384	288,879,169	0	4,574,218	0
2701.	Reserve adjustment on reinsurance assumed	(313,087,363)	0	0	(4,762,968)	0	(61,645,371)	0	0	(246,679,024)	0	0	0
2702.	Interest on taxes and miscellaneous items	4,351	0	1,974	128	0	50	50	1,486	28	0	635	0
2703.	Miscellaneous deductions	3,237,681	344	24,433	1,293	0	3,259,160	522	12,787	(72,330)	0	11,472	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	184,487	0	0	184,487	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(309,660,844)	344	26,407	(4,577,060)	0	(58,386,161)	572	14,273	(246,751,326)	0	12,107	0

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

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

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

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

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	2,553,886,297	0	1,589,241,482	308,432,070	0	288,734,875	146	367,477,724	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	338,034,625	0	108,054,489	30,960,862	0	2,033,222	241	196,985,811	0
4.	Amortization of Interest Maintenance Reserve (IMR)	(9,170,100)	0	(1,714,862)	(518,126)	0	(558,017)	0	(6,379,095)	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	805,772	0	0	0	0	805,772	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	28,153,766	0	10,885,620	0	0	0	0	17,268,146	0
7.	Reserve adjustments on reinsurance ceded	(34,407)	0	(34,407)	0	0	0	0	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	145,547,315	0	0	0	0	145,547,315	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	(2,487,413)	0	(785,320)	64,648	0	(2,220,299)	0	453,558	0
9.	Totals (Lines 1 to 8.3)	3,054,735,855	0	1,705,647,002	338,939,454	0	434,342,868	387	575,806,144	0
10.	Death benefits	2,261,928,267	0	1,213,019,565	234,102,156	0	467,156,613	(4,800)	347,654,733	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0	0	0
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	2,158,571	0	1,988,571	170,000	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	198,375,103	0	4,799,832	82,497,893	0	111,077,378	0	0	0
16.	Group conversions	1,405,429	0	348,511	(281,248)	0	112,500	0	1,225,666	0
17.	Interest and adjustments on contract or deposit-type contract funds	218,360,931	0	18,022,230	1,668,546	0	963,049	0	197,707,106	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	49,833,343	0	34,602,187	(10,715,544)	0	25,227,026	(2,128)	721,802	0
20.	Totals (Lines 10 to 19)	2,732,061,644	0	1,272,780,896	307,441,803	0	604,536,566	(6,928)	547,309,307	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	89,735,270	0	78,446,507	1,154,589	0	10,134,204	0	(30)	XXX
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0
23.	General insurance expenses	378,654,408	0	291,277,905	30,267,892	0	30,243,298	0	26,865,313	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	74,483,186	0	62,734,110	6,490,343	0	4,844,885	0	413,848	0
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(268,076,440)	0	0	0	0	(268,076,440)	0	0	0
27.	Aggregate write-ins for deductions	493,235	0	469,180	16,154	0	7,901	0	0	0
28.	Totals (Lines 20 to 27)	3,007,351,303	0	1,705,708,598	345,370,781	0	381,690,414	(6,928)	574,588,438	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	47,384,552	0	(61,596)	(6,431,327)	0	52,652,454	7,315	1,217,706	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	47,384,552	0	(61,596)	(6,431,327)	0	52,652,454	7,315	1,217,706	0
32.	Federal income taxes incurred (excluding tax on capital gains)	14,200,554	0	(18,483)	(1,929,908)	0	15,799,910	3,988	345,047	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	33,183,998	0	(43,113)	(4,501,419)	0	36,852,544	3,327	872,659	0
34.	Policies/certificates in force end of year	19,638,099	0	19,281,088	249,920	0	107,090	1	0	0
	DETAILS OF WRITE-INS									
08.301.	Income from miscellaneous sources	(2,487,413)	0	(785,320)	64,648	0	(2,220,299)	0	453,558	0
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(2,487,413)	0	(785,320)	64,648	0	(2,220,299)	0	453,558	0
2701.	Interest on taxes and miscellaneous items	16,888	0	14,381	1,707	0	800	0	0	0
2702.	Miscellaneous deductions	476,347	0	454,799	14,447	0	7,101	0	0	0
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	493,235	0	469,180	16,154	0	7,901	0	0	0

(a) Includes the following amounts for FEGLI/SGLI: Line 1 367,449,785 , Line 10 347,654,733 , Line 16 1,225,666 , Line 23 26,716,687 , Line 24 413,732

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

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

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

		1	Deferred				6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	1,155,328,858	12,373,546	0	914,091,685	0	228,863,627	0
2.	Considerations for supplementary contracts with life contingencies	1,423,484	XXX	XXX	XXX	XXX	1,423,484	XXX
3.	Net investment income	619,314,512	59,964,465	0	141,673,434	0	293,005,062	124,671,551
4.	Amortization of Interest Maintenance Reserve (IMR)	18,384,790	2,269,458	0	5,249,773	0	11,759,753	(894,194)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	748,053	0	0	748,053	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	24,090	24,090	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	(17,528)	(17,528)	0	0	0	0	0
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	24,102,851	0	0	24,102,851	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	112,258,730	28,445	0	112,116,708	0	101,992	11,585
9.	Totals (Lines 1 to 8.3)	1,931,567,840	74,642,476	0	1,197,982,504	0	535,153,918	123,788,942
10.	Death benefits	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12.	Annuity benefits	655,154,083	24,450,175	0	335,166,903	0	295,537,005	0
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	1,734,954,211	125,776,753	0	1,607,604,627	0	1,572,831	0
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	153,007,622	175,950	0	253,380	0	52,545,094	100,033,198
18.	Payments on supplementary contracts with life contingencies	3,578,759	0	0	0	0	3,578,759	0
19.	Increase in aggregate reserves for life and accident and health contracts	178,002,199	(105,144,327)	0	178,894,663	0	104,251,863	0
20.	Totals (Lines 10 to 19)	2,724,696,874	45,258,551	0	2,121,919,573	0	457,485,552	100,033,198
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	10,643,149	50,996	0	(84,327)	0	10,676,480	0
22.	Commissions and expense allowances on reinsurance assumed	152,378,643	0	0	148,598,884	0	3,779,759	0
23.	General insurance expenses	70,184,150	10,824,617	0	49,662,323	0	7,030,113	2,667,097
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,216,507	65,361	0	953,455	0	1,179,436	18,255
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(218,988,854)	0	0	(218,988,854)	0	0	0
27.	Aggregate write-ins for deductions	(998,781,628)	81	0	(998,781,804)	0	95	0
28.	Totals (Lines 20 to 27)	1,742,348,841	56,199,606	0	1,103,279,250	0	480,151,435	102,718,550
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	189,218,999	18,442,870	0	94,703,254	0	55,002,483	21,070,392
30.	Dividends to policyholders and refunds to members	41,832	(15,932)	0	4,186	0	53,578	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	189,177,167	18,458,802	0	94,699,068	0	54,948,905	21,070,392
32.	Federal income taxes incurred (excluding tax on capital gains)	58,503,808	4,885,141	0	25,229,907	0	21,595,566	6,793,194
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	130,673,359	13,573,661	0	69,469,161	0	33,353,339	14,277,198
34.	Policies/certificates in force end of year	369,580	34,289	0	213,377	0	31,882	90,032
	DETAILS OF WRITE-INS							
08.301.	Income from miscellaneous sources	112,258,730	28,445	0	112,116,708	0	101,992	11,585
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	112,258,730	28,445	0	112,116,708	0	101,992	11,585
2701.	Reserve adjustment on reinsurance assumed	(998,782,109)	0	0	(998,782,109)	0	0	0
2702.	Interest on taxes and miscellaneous items	40	0	0	0	0	40	0
2703.	Miscellaneous deductions	441	81	0	305	0	55	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(998,781,628)	81	0	(998,781,804)	0	95	0

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

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

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

		1	Deferred				6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for group annuity contracts	18,597,777,509	1,383,198,259	0	0	0	8,762,270,102	8,452,309,148
2.	Considerations for supplementary contracts with life contingencies	5,947,510	XXX	XXX	XXX	XXX	5,947,510	XXX
3.	Net investment income	1,839,539,795	449,458,125	0	0	0	1,175,627,428	214,454,242
4.	Amortization of Interest Maintenance Reserve (IMR)	6,035,933	(3,345,462)	0	0	0	11,222,948	(1,841,553)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(338,596,112)	156,752	0	0	0	(357,419,801)	18,666,937
6.	Commissions and expense allowances on reinsurance ceded	0	0	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	321,022,703	0	0	0	0	200,236,141	120,786,562
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	(35,180,184)	17,357,690	0	0	0	7,308,220	(59,846,094)
9.	Totals (Lines 1 to 8.3)	20,396,547,154	1,846,825,364	0	0	0	9,805,192,548	8,744,529,242
10.	Death benefits	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12.	Annuity benefits	11,578,216,308	0	0	0	0	8,407,995,977	3,170,220,331
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	11,249,858,944	1,565,180,765	0	0	0	368,810,968	9,315,867,211
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	112,104,613	184,441	0	0	0	3,657,209	108,262,963
18.	Payments on supplementary contracts with life contingencies	14,292,641	0	0	0	0	14,292,641	0
19.	Increase in aggregate reserves for life and accident and health contracts	289,181,867	167,539,693	0	0	0	(38,730,700)	160,372,874
20.	Totals (Lines 10 to 19)	23,243,654,373	1,732,904,899	0	0	0	8,756,026,095	12,754,723,379
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	38,474,226	(3,782,427)	0	0	0	29,162,554	13,094,099
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0
23.	General insurance expenses	391,140,980	34,042,832	0	0	0	145,789,637	211,308,511
24.	Insurance taxes, licenses and fees, excluding federal income taxes	11,094,327	664,016	0	0	0	5,270,703	5,159,608
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(3,771,620,407)	(15,807,477)	0	0	0	498,814,478	(4,254,627,408)
27.	Aggregate write-ins for deductions	(31,638)	17,536	0	0	0	3,249	(52,423)
28.	Totals (Lines 20 to 27)	19,912,711,861	1,748,039,379	0	0	0	9,435,066,716	8,729,605,766
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	483,835,293	98,785,985	0	0	0	370,125,832	14,923,476
30.	Dividends to policyholders and refunds to members	3,904,402	0	0	0	0	3,904,402	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	479,930,891	98,785,985	0	0	0	366,221,430	14,923,476
32.	Federal income taxes incurred (excluding tax on capital gains)	175,510,258	36,436,460	0	0	0	135,126,715	3,947,083
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	304,420,633	62,349,525	0	0	0	231,094,715	10,976,393
34.	Policies/certificates in force end of year	856,811	120,201	0	0	0	684,736	51,874
	DETAILS OF WRITE-INS							
08.301.	Income from miscellaneous sources	(35,180,184)	17,357,690	0	0	0	7,308,220	(59,846,094)
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(35,180,184)	17,357,690	0	0	0	7,308,220	(59,846,094)
2701.	Interest on taxes and miscellaneous items	1,000	0	0	0	0	988	12
2702.	Miscellaneous deductions	(32,638)	17,536	0	0	0	2,261	(52,435)
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(31,638)	17,536	0	0	0	3,249	(52,423)

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	1,610,181,770	1,881,196	0	108,595	0	0	0	0	0	0	1,037,889,040	414,968,005	155,334,934
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	571,181,005	(8,085)	0	5,737	0	0	0	0	0	0	162,387,659	407,422,740	1,372,954
4.	Amortization of Interest Maintenance Reserve (IMR)	(3,031,034)	0	0	0	0	0	0	0	0	0	(1,531,559)	(1,483,240)	(16,235)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	7,399,055	0	0	0	0	0	0	0	0	0	5,892,658	0	1,506,397
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	24,958	0	0	0	0	0	0	0	0	0	24,958	0	0
9.	Totals (Lines 1 to 8.3)	2,185,755,754	1,873,111	0	114,332	0	0	0	0	0	0	1,204,662,756	820,907,505	158,198,050
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	1,026,325,731	4,946,518	0	67,397	0	0	0	0	0	0	775,193,344	174,405,303	71,713,169
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions	(437,226)	0	0	0	0	0	0	0	0	0	(437,226)	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	5,401,121	952	0	0	0	0	0	0	0	0	4,033,280	42,798	1,324,091
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	1,155,330,157	(3,724,593)	0	(66,309)	0	0	0	0	0	0	67,052,515	1,078,146,554	13,921,990
20.	Totals (Lines 10 to 19)	2,186,619,783	1,222,877	0	1,088	0	0	0	0	0	0	845,841,913	1,252,594,655	86,959,250
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	70,857,469	0	0	0	0	0	0	0	0	0	49,426,057	13,927,981	7,503,431
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0	0
23.	General insurance expenses	264,613,087	1,965,139	0	17,213	0	0	0	0	0	0	186,967,213	40,547,793	35,115,729
24.	Insurance taxes, licenses and fees, excluding federal income taxes	33,022,272	182,845	0	2,350	0	0	0	0	0	0	23,792,782	5,495,770	3,548,525
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0	0	0	0	0
27.	Aggregate write-ins for deductions	63,800	258	0	0	0	0	0	0	0	0	38,121	19,599	5,822
28.	Totals (Lines 20 to 27)	2,555,176,411	3,371,119	0	20,651	0	0	0	0	0	0	1,106,066,086	1,312,585,798	133,132,757
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	(369,420,657)	(1,498,008)	0	93,681	0	0	0	0	0	0	98,596,670	(491,678,293)	25,065,293
30.	Dividends to policyholders and refunds to members	(1,000)	(1,000)	0	0	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(369,419,657)	(1,497,008)	0	93,681	0	0	0	0	0	0	98,596,670	(491,678,293)	25,065,293
32.	Federal income taxes incurred (excluding tax on capital gains)	41,210,474	(816,102)	0	51,071	0	0	0	0	0	0	29,594,868	4,533,976	7,846,661
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(410,630,131)	(680,906)	0	42,610	0	0	0	0	0	0	69,001,802	(496,212,269)	17,218,632
34.	Policies/certificates in force end of year	8,613,680	253	0	25	0	0	0	0	0	0	3,948,413	200,605	4,464,384
	DETAILS OF WRITE-INS													
08.301.	Income from miscellaneous sources	24,958	0	0	0	0	0	0	0	0	0	24,958	0	0
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	24,958	0	0	0	0	0	0	0	0	0	24,958	0	0
2701.	Interest on taxes and miscellaneous items	6,458	22	0	0	0	0	0	0	0	0	3,751	2,073	612
2702.	Miscellaneous deductions	57,342	236	0	0	0	0	0	0	0	0	34,370	17,526	5,210
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	63,800	258	0	0	0	0	0	0	0	0	38,121	19,599	5,822

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

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	27,066,069,801	10,229,769	9,263,348,724	1,084,172,355	471,246,235	2,075,605,472	801,927,069	2,772,528,745	773,019,472	0	9,813,991,960	0
2. Tabular net premiums or considerations	4,787,483,135	266,779	1,713,617,252	105,575,108	35,117,913	107,380,026	986,362,689	309,029,752	(55,961,294)	0	1,586,094,910	0
3. Present value of disability claims incurred	162,865,623	0	(193,325)	260,907	1,193,386	6,578,638	313,464	153,729,821	982,732	0	0	0
4. Tabular interest	1,067,778,970	414,529	361,580,800	44,444,653	18,143,504	96,190,328	31,713,220	115,471,725	10,262,479	0	389,557,732	0
5. Tabular less actual reserve released	(163,408,319)	0	(2,350,089)	(405,439)	(511,751)	(6,530,474)	(298,608)	(152,986,039)	(325,919)	0	0	0
6. Increase in reserve on account of change in valuation basis	(185,414,263)	0	(153,480,715)	0	0	0	0	0	0	0	(31,933,548)	0
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	0	XXX	0	0	0	0	0	0	0	XXX	0	0
7. Other increases (net)	149,396,318	1,630,315	8,484,178	127,508,504	325,524	45,791,656	5,949,463	(39,358,786)	(934,536)	0	0	0
8. Totals (Lines 1 to 7)	32,884,771,265	12,541,392	11,191,006,825	1,361,556,088	525,514,811	2,325,015,646	1,825,967,297	3,158,415,218	727,042,934	0	11,757,711,054	0
9. Tabular cost	1,818,860,969	1,992,516	55,684,853	151,372,044	(4,320,512)	142,253,807	985,814,922	276,640,772	51,745,240	0	157,677,327	0
10. Reserves released by death	529,744,205	529,095	58,001,308	1,218,107	1,637,967	104,838,378	9,128,502	233,591,034	113,312,230	0	7,487,584	0
11. Reserves released by other terminations (net)	1,236,807,036	248,408	154,585,067	18,921,953	12,791,792	63,253,096	7,362,516	445,128,240	224,627,720	0	309,888,244	0
12. Annuity, supplementary contract and disability payments involving life contingencies	23,381,687	0	101,413	586,110	252,000	1,719,799	35,496	20,205,822	481,047	0	0	0
13. Net transfers to or (from) Separate Accounts	(1,034,007,398)	0	0	0	0	(38,244,918)	0	(559,039,134)	(436,723,346)	0	0	0
14. Total Deductions (Lines 9 to 13)	2,574,786,499	2,770,019	268,372,641	172,098,214	10,361,247	273,820,162	1,002,341,436	416,526,734	(46,557,109)	0	475,053,155	0
15. Reserve December 31 of current year	30,309,984,766	9,771,373	10,922,634,184	1,189,457,874	515,153,564	2,051,195,484	823,625,861	2,741,888,484	773,600,043	0	11,282,657,899	0
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	24,380,880,205	9,304,608	10,182,983,774	63,797,493	331,840,293	1,776,410,108	94,936,472	641,634,307	168,359,848	0	11,111,613,302	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	22,351,302,335	9,304,608	9,272,843,399	63,797,493	331,840,293	1,768,133,943	94,936,472	641,634,307	168,359,848	0	10,000,451,972	0

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

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

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

(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves)									
	(Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	2,769,592,580	0	1,217,995,671	0	647,488,716	903,536,867	3,982	567,344	0
2.	Tabular net premiums or considerations	15,672,387,180	0	15,282,820,040	0	319,213,850	70,353,290	0	0	0
3.	Present value of disability claims incurred	114,811,111	0	114,811,111	0	0	0	0	0	0
4.	Tabular interest	119,553,253	0	65,525,433	0	22,541,435	31,455,402	0	30,983	0
5.	Tabular less actual reserve released	0	0	0	0	0	0	0	0	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0
7.	Other increases (net)	(2,128)	0	0	0	0	0	(2,128)	0	0
8.	Totals (Lines 1 to 7)	18,676,341,996	0	16,681,152,255	0	989,244,001	1,005,345,559	1,854	598,327	0
9.	Tabular cost	15,709,604,367	0	15,349,646,330	0	320,369,812	39,475,821	0	112,404	0
10.	Reserves released by death	100,096,146	0	39,579,574	0	23,410,215	37,106,357	0	0	0
11.	Reserves released by other terminations (net)	47,215,561	0	47,138,130	0	0	0	0	77,431	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	0	0	0	0	0	0	0	0	0
13.	Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0	0
14.	Total Deductions (Lines 9 to 13)	15,856,916,074	0	15,436,364,034	0	343,780,027	76,582,178	0	189,835	0
15.	Reserve December 31 of current year	2,819,425,922	0	1,244,788,221	0	645,463,974	928,763,381	1,854	408,492	0
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	1,117,426,743	0	27,682,799	0	557,440,697	532,303,247	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	1,006,947,438	0	0	0	474,644,191	532,303,247	0	0	0

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

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	8,332,602,721	1,170,935,967	0	2,486,892,307	0	4,674,774,447	0
2.	Tabular net premiums or considerations	1,354,722,037	12,373,551	0	1,102,196,984	0	240,151,502	0
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	278,994,132	32,368,943	0	25,941,627	0	220,683,562	0
5.	Tabular less actual reserve released	(7,013,170)	0	0	0	0	(7,013,170)	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	1,269,786,950	(14,355)	0	1,374,390,067	0	(104,588,762)	0
8.	Totals (Lines 1 to 7)	11,229,092,670	1,215,664,106	0	4,989,420,985	0	5,024,007,579	0
9.	Tabular cost	0	0	0	0	0	0	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	1,756,050,832	125,776,197	0	1,630,274,635	0	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	690,184,125	24,450,175	0	449,913,772	0	215,820,178	0
13.	Net transfers to or (from) Separate Accounts	243,091,704	0	0	243,091,704	0	0	0
14.	Total Deductions (Lines 9 to 13)	2,689,326,661	150,226,372	0	2,323,280,111	0	215,820,178	0
15.	Reserve December 31 of current year	8,539,766,009	1,065,437,734	0	2,666,140,874	0	4,808,187,401	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	2,642,956,716	1,064,719,033	0	1,578,237,683	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	0	0	0	0	0	0	0

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

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

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

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	33,559,412,777	11,382,281,344	0	0	0	21,328,370,242	848,761,191
2.	Tabular net premiums or considerations	4,679,920,750	1,385,752,481	0	0	0	3,026,747,286	267,420,983
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	1,324,208,585	334,579,713	0	0	0	964,830,131	24,798,741
5.	Tabular less actual reserve released	92,369,120	0	0	0	0	92,369,120	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	(286,465,766)	(4,070,422)	0	0	0	(281,586,657)	(808,687)
8.	Totals (Lines 1 to 7)	39,369,445,466	13,098,543,116	0	0	0	25,130,730,122	1,140,172,228
9.	Tabular cost	0	0	0	0	0	0	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	1,741,144,069	1,556,567,096	0	0	0	53,538,810	131,038,163
12.	Annuity, supplementary contract and disability payments involving life contingencies	3,587,909,076	0	0	0	0	3,587,909,076	0
13.	Net transfers to or (from) Separate Accounts	(7,845,017)	(7,845,017)	0	0	0	0	0
14.	Total Deductions (Lines 9 to 13)	5,321,208,128	1,548,722,079	0	0	0	3,641,447,886	131,038,163
15.	Reserve December 31 of current year	34,048,237,338	11,549,821,037	0	0	0	21,489,282,236	1,009,134,065
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	2,737,619	0	0	0	0	2,737,619	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	0	0	0	0	0	0	0

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 228,684,255	224,115,604
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 3,410,251,072	3,425,055,859
1.3	Bonds of affiliates	(a) 110,881,287	110,445,243
2.1	Preferred stocks (unaffiliated)	(b) 5,169,847	5,355,855
2.11	Preferred stocks of affiliates	(b) 16,729	16,729
2.2	Common stocks (unaffiliated)	2,323,993	2,323,993
2.21	Common stocks of affiliates	434,738,325	434,738,325
3.	Mortgage loans	(c) 896,812,956	896,962,610
4.	Real estate	(d) 167,575,937	167,851,682
5	Contract loans	124,369,234	147,318,538
6	Cash, cash equivalents and short-term investments	(e) 114,476,933	114,866,749
7	Derivative instruments	(f) 287,449,208	286,309,321
8.	Other invested assets	258,629,358	258,634,149
9.	Aggregate write-ins for investment income	11,403,171	11,403,171
10.	Total gross investment income	6,052,782,305	6,085,397,828
11.	Investment expenses		(g) 504,646,751
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 23,799,509
13.	Interest expense		(h) 54,845,823
14.	Depreciation on real estate and other invested assets		(i) 42,395,676
15.	Aggregate write-ins for deductions from investment income		263,259,936
16.	Total deductions (Lines 11 through 15)		888,947,695
17.	Net investment income (Line 10 minus Line 16)		5,196,450,133
	DETAILS OF WRITE-INS		
0901.	Commitment fees and other income	10,349,346	10,349,346
0902.	Other	1,053,825	1,053,825
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	11,403,171	11,403,171
1501.	Rebate expenses on reverse repurchase agreements		157,787,192
1502.	Rebate expenses on loans		56,861,465
1503.	Interest on borrowed money		48,611,279
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		263,259,936

(a) Includes $ 260,299,218 accrual of discount less $ 174,164,430 amortization of premium and less $ 63,902,463 paid for accrued interest on purchases.

(b) Includes $ 696,704 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 1,325,882 accrual of discount less $ 3,895,865 amortization of premium and less $ 6,148,700 paid for accrued interest on purchases.

(d) Includes $ 116,163,556 for company's occupancy of its own buildings; and excludes $ 5,574,387 interest on encumbrances.

(e) Includes $ 47,945,149 accrual of discount less $ 785,846 amortization of premium and less $ 1,636,035 paid for accrued interest on purchases.

(f) Includes $ 88,604,996 accrual of discount less $ (96,634,549) amortization of premium.

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

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

(i) Includes $ 42,395,676 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	46,121,293	0	46,121,293	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	27,054,278	(116,296,142)	(89,241,864)	5,189,743	142,668,088
1.3	Bonds of affiliates	0	(965,282)	(965,282)	0	(16,632,744)
2.1	Preferred stocks (unaffiliated)	(16)	(4,661,254)	(4,661,270)	2,918,060	1,046,914
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	6,877,812	(8,582,015)	(1,704,203)	(806,409)	214,012
2.21	Common stocks of affiliates	16,089,019	0	16,089,019	990,394,524	15,769
3.	Mortgage loans	(2,507,852)	(18,572,779)	(21,080,631)	0	63,006,270
4.	Real estate	195,773	0	195,773	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	4,727,254	(441,788)	4,285,466	(51,206)	53,249
7.	Derivative instruments	725,429,551	30,059,413	755,488,964	106,222,660	(211,639,057)
8.	Other invested assets	(51,257)	(26,191,705)	(26,242,962)	226,968,556	18,770,943
9.	Aggregate write-ins for capital gains (losses)	(12,974,841)	18,613,807	5,638,966	88,018,681	9,990,399
10.	Total capital gains (losses)	810,961,015	(127,037,745)	683,923,269	1,418,854,610	7,493,843
	DETAILS OF WRITE-INS					
0901.	Miscellaneous gains (losses)	(13,664,263)	18,613,807	4,949,544	88,018,681	9,990,399
0902.	Realized deferred gains	689,422	0	689,422	0	0
0903.		0	0	0	0	0
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(12,974,841)	18,613,807	5,638,966	88,018,681	9,990,399

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

		Insurance										
			Ordinary			Group		Accident and Health				
	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	5,720,046	0	3,400,584	2,319,462	0	0	0	0	0	0	0	0
2. Deferred and accrued	0	0	0	0	0	0	0	0	0	0	0	0
3. Deferred , accrued and uncollected:												
3.1 Direct	3,992,917	0	3,992,917	0	0	0	0	0	0	0	0	0
3.2 Reinsurance assumed	4,528,072	0	2,208,610	2,319,462	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	2,800,943	0	2,800,943	0	0	0	0	0	0	0	0	0
3.4 Net (Line 1 + Line 2)	5,720,046	0	3,400,584	2,319,462	0	0	0	0	0	0	0	0
4. Advance	(4,437,478)	0	(4,437,478)	0	0	0	0	0	0	0	0	0
5. Line 3.4 - Line 4	10,157,524	0	7,838,062	2,319,462	0	0	0	0	0	0	0	0
6. Collected during year:												
6.1 Direct	237,334	0	810,294	(572,960)	0	0	0	0	0	0	0	0
6.2 Reinsurance assumed	1,747,259,175	0	960,770,675	786,488,500	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	49,772,147	0	49,772,147	0	0	0	0	0	0	0	0	0
6.4 Net	1,697,724,362	0	911,808,822	785,915,540	0	0	0	0	0	0	0	0
7. Line 5 + Line 6.4	1,707,881,886	0	919,646,884	788,235,002	0	0	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance)	14,800,173	0	9,341,443	5,458,730	0	0	0	0	0	0	0	0
9. First year premiums and considerations:												
9.1 Direct	257,089	0	830,049	(572,960)	0	0	0	0	0	0	0	0
9.2 Reinsurance assumed	1,743,693,920	0	960,344,688	783,349,232	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	50,869,296	0	50,869,296	0	0	0	0	0	0	0	0	0
9.4 Net (Line 7 - Line 8)	1,693,081,713	0	910,305,441	782,776,272	0	0	0	0	0	0	0	0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	1,483,335,888	50,249,431	1,208,492,770	224,593,687	0	0	0	0	0	0	0	0
10.2 Reinsurance assumed	11,079,237	0	521,649	10,557,588	0	0	0	0	0	0	0	0
10.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
10.4 Net	1,494,415,125	50,249,431	1,209,014,419	235,151,275	0	0	0	0	0	0	0	0
RENEWAL												
11. Uncollected	875,027,191	0	84,237,709	229,811,996	0	(53,565,565)	564,449,703	48,572,203	0	1,521,145	0	0
12. Deferred and accrued	1,902,670,232	0	1,959,923,492	0	0	(55,693,787)	0	(1,559,473)	0	0	0	0
13. Deferred, accrued and uncollected:												
13.1 Direct	77,516,464	0	32,876,538	2,992,423	0	(55,524,002)	35,454,939	60,140,260	0	1,576,306	0	0
13.2 Reinsurance assumed	2,981,873,469	0	2,225,377,317	226,820,690	0	653,271	528,994,764	27,427	0	0	0	0
13.3 Reinsurance ceded	281,692,511	0	214,092,654	1,117	0	54,388,621	0	13,154,958	0	55,161	0	0
13.4 Net (Line 11 + Line 12)	2,777,697,422	0	2,044,161,201	229,811,996	0	(109,259,352)	564,449,703	47,012,729	0	1,521,145	0	0
14. Advance	60,982,521	0	6,194,450	0	0	28,559,342	0	21,284,543	0	4,944,186	0	0
15. Line 13.4 - Line 14	2,716,714,901	0	2,037,966,751	229,811,996	0	(137,818,694)	564,449,703	25,728,186	0	(3,423,041)	0	0
16. Collected during year:												
16.1 Direct	24,025,508,367	0	1,363,420,180	29,313,835	0	4,552,675,640	16,390,304,138	1,479,566,208	0	210,228,366	0	0
16.2 Reinsurance assumed	8,314,163,486	0	6,121,334,898	107,676,589	0	580,076	2,084,571,923	0	0	0	0	0
16.3 Reinsurance ceded	6,177,309,543	49,982,652	4,035,710,932	3,489	0	2,034,875,770	0	55,955,012	0	781,688	0	0
16.4 Net	26,162,362,310	(49,982,652)	3,449,044,146	136,986,935	0	2,518,379,946	18,474,876,061	1,423,611,196	0	209,446,678	0	0
17. Line 15 + Line 16.4	28,879,077,211	(49,982,652)	5,487,010,897	366,798,931	0	2,380,561,252	19,039,325,764	1,449,339,382	0	206,023,637	0	0
18. Prior year (uncollected + deferred and accrued - advance)	2,320,541,003	0	1,777,738,924	229,397,619	0	(173,325,044)	441,548,253	47,737,199	0	(2,555,948)	0	0
19. Renewal premiums and considerations:												
19.1 Direct	24,041,504,261	0	1,357,557,298	29,322,597	0	4,599,429,745	16,386,751,458	1,459,090,984	0	209,352,179	0	0
19.2 Reinsurance assumed	8,704,399,977	0	6,384,693,696	108,081,882	0	598,347	2,211,026,052	0	0	0	0	0
19.3 Reinsurance ceded	6,187,368,030	49,982,652	4,032,979,022	3,168	0	2,046,141,795	0	57,488,800	0	772,593	0	0
19.4 Net (Line 17 - Line 18)	26,558,536,208	(49,982,652)	3,709,271,972	137,401,311	0	2,553,886,297	18,597,777,510	1,401,602,184	0	208,579,586	0	0
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	25,525,097,238	50,249,431	2,566,880,117	253,343,324	0	4,599,429,745	16,386,751,458	1,459,090,984	0	209,352,179	0	0
20.2 Reinsurance assumed	10,459,173,134	0	7,345,560,033	901,988,702	0	598,347	2,211,026,052	0	0	0	0	0
20.3 Reinsurance ceded	6,238,237,326	49,982,652	4,083,848,318	3,168	0	2,046,141,795	0	57,488,800	0	772,593	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	29,746,033,046	266,779	5,828,591,832	1,155,328,858	0	2,553,886,297	18,597,777,510	1,401,602,184	0	208,579,586	0	0

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

		Insurance											
		1	2	Ordinary		5	Group		Accident and Health			11	12
				3	4		6	7	8	9	10		
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21.	To pay renewal premiums	2,885,602	0	2,793,602	0	0	0	92,000	0	0	0	0	0
22.	All other	26,245,915	266,779	25,979,136	0	0	0	0	0	0	0	0	0
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23.	First year (other than single):												
	23.1 Reinsurance ceded	550,142	0	550,142	0	0	0	0	0	0	0	0	0
	23.2 Reinsurance assumed	29,189,317	0	67,176	29,122,141	0	0	0	0	0	0	0	0
	23.3 Net ceded less assumed	(28,639,175)	0	482,966	(29,122,141)	0	0	0	0	0	0	0	0
24.	Single:												
	24.1 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
	24.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
	24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0	0
25.	Renewal:												
	25.1 Reinsurance ceded	403,972,625	15,944,445	352,451,269	24,090	0	28,153,766	0	7,399,055	0	0	0	0
	25.2 Reinsurance assumed	1,013,940,796	0	890,684,294	123,256,502	0	0	0	0	0	0	0	0
	25.3 Net ceded less assumed	(609,968,171)	15,944,445	(538,233,025)	(123,232,412)	0	28,153,766	0	7,399,055	0	0	0	0
26.	Totals:												
	26.1 Reinsurance ceded (Page 6, Line 6)	404,522,767	15,944,445	353,001,411	24,090	0	28,153,766	0	7,399,055	0	0	0	0
	26.2 Reinsurance assumed (Page 6, Line 22)	1,043,130,113	0	890,751,470	152,378,643	0	0	0	0	0	0	0	0
	26.3 Net ceded less assumed	(638,607,346)	15,944,445	(537,750,059)	(152,354,553)	0	28,153,766	0	7,399,055	0	0	0	0
	COMMISSIONS INCURRED (direct business only)												
27.	First year (other than single)	10,850,444	0	3,647	371,063	0	4,493,598	0	5,829,311	0	152,825	0	0
28.	Single	9,588,366	0	0	9,588,366	0	0	0	0	0	0	0	0
29.	Renewal	191,569,988	0	2,295,038	683,719	0	85,241,672	38,474,226	56,261,767	0	8,613,566	0	0
30.	Deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0	0
31.	Totals (to agree with Page 6, Line 21)	212,008,798	0	2,298,685	10,643,148	0	89,735,270	38,474,226	62,091,078	0	8,766,391	0	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
			2	3	All Other Lines of			
		Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1.	Rent	47,630,852	0	3,224,991	13,425,419	0	0	64,281,262
2.	Salaries and wages	575,963,876	0	183,443,102	162,419,892	1,448,944	0	923,275,814
3.11	Contributions for benefit plans for employees	181,005,013	0	45,080,254	11,072,646	232,074	0	237,389,987
3.12	Contributions for benefit plans for agents	80,631,787	0	301,880	3,711,126	28,431	0	84,673,224
3.21	Payments to employees under non-funded benefit plans	0	0	0	0	0	0	0
3.22	Payments to agents under non-funded benefit plans	0	0	0	0	0	0	0
3.31	Other employee welfare	8,576	0	90,930	542,380	67	0	641,953
3.32	Other agent welfare	0	0	0	(6,603,691)	0	0	(6,603,691)
4.1	Legal fees and expenses	39,796,876	0	4,928,173	1,289,077	2,158,036	0	48,172,162
4.2	Medical examination fees	7,122,579	0	827,129	86,861	0	0	8,036,569
4.3	Inspection report fees	384	0	78	178	0	0	640
4.4	Fees of public accountants and consulting actuaries	1,740,669	0	245,280	4,090,470	0	0	6,076,419
4.5	Expense of investigation and settlement of policy claims	412,116	0	(938,047)	0	0	0	(525,931)
5.1	Traveling expenses	25,133,263	0	7,122,713	3,209,955	69,391	0	35,535,322
5.2	Advertising	6,992,090	0	852,729	9,461,536	223	0	17,306,578
5.3	Postage, express, telegraph and telephone	9,251,117	0	1,095,925	4,485,480	6,766	0	14,839,288
5.4	Printing and stationery	12,115,400	0	809,930	727,662	699	0	13,653,691
5.5	Cost or depreciation of furniture and equipment	8,494,368	0	521,008	1,868,081	0	0	10,883,457
5.6	Rental of equipment	382,751	0	1,968	2,690,043	0	0	3,074,762
5.7	Cost or depreciation of EDP equipment and software	60,545,835	0	9,057,881	21,636,144	43,687	0	91,283,547
6.1	Books and periodicals	488,167	0	190,204	112,738	0	0	791,109
6.2	Bureau and association fees	1,521,860	0	89,300	721,766	0	0	2,332,926
6.3	Insurance, except on real estate	(298,589)	0	0	924,248	0	0	625,659
6.4	Miscellaneous losses	27,860,635	0	796,376	260,934	(225)	0	28,917,720
6.5	Collection and bank service charges	20,420,578	0	1,780,595	287,423	921,158	0	23,409,754
6.6	Sundry general expenses	366,299,586	0	108,967,413	43,420,223	4,513,215	0	523,200,437
6.7	Group service and administration fees	3,785,573	0	0	1,934	0	0	3,787,507
6.8	Reimbursements by uninsured plans	0	0	(103,878,133)	0	0	0	(103,878,133)
7.1	Agency expense allowance	6,554	0	0	0	0	0	6,554
7.2	Agents' balances charged off (less $ 0 recovered)	0	0	0	0	0	0	0
7.3	Agency conferences other than local meetings	25,803	0	1,409	0	0	0	27,212
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
9.1	Real estate expenses	0	0	0	0	99,855,743	0	99,855,743
9.2	Investment expenses not included elsewhere	0	0	0	0	395,368,542	0	395,368,542
9.3	Aggregate write-ins for expenses	0	0	0	0	0	0	0
10.	General expenses incurred	1,477,337,719	0	264,613,088	279,842,525	504,646,751	(b) 0	(a) 2,526,440,083
11.	General expenses unpaid Dec. 31, prior year	223,454,667	0	119,706,312	(703,745,655)	3,083,541	0	(357,501,135)
12.	General expenses unpaid Dec. 31, current year	12,553,463	0	332,143,968	(20,926,031)	2,322,699	0	326,094,099
13.	Amounts receivable relating to uninsured plans, prior year	0	0	14,519,995	0	0	0	14,519,995
14.	Amounts receivable relating to uninsured plans, current year	0	0	11,091,078	0	0	0	11,091,078
15.	General expenses paid during year (Lines 10+11-12-13+14)	1,688,238,923	0	48,746,515	(402,977,099)	505,407,593	0	1,839,415,932
	DETAILS OF WRITE-INS							
09.301.								
09.302.								
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	0	0	0	0	0	0	0

(a) Includes management fees of $ 607,468,282 to affiliates and $ 310,764,074 to non-affiliates.

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

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

		Insurance			4	5	6
		1	2	3			
		Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes	0	0	0	23,728,678	0	23,728,678
2.	State insurance department licenses and fees	579,126	330,957	3,664,824	0	0	4,574,907
3.	State taxes on premiums	96,490,785	24,987,133	(210)	0	0	121,477,708
4.	Other state taxes, including $ 4,843,515 for employee benefits	1,183,209	293,443	12,450,012	1,995	0	13,928,659
5.	U.S. Social Security taxes	21,862,662	6,267,835	77,346,995	57,040	0	105,534,532
6.	All other taxes	21,584,239	1,142,903	26,700,615	11,796	0	49,439,553
7.	Taxes, licenses and fees incurred	141,700,021	33,022,271	120,162,236	23,799,509	0	318,684,037
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	(8,897,601)	(6,818,794)	17,760,746	3,489,622	0	5,533,973
9.	Taxes, licenses and fees unpaid Dec. 31, current year	(140,460,061)	126,343,484	17,455,100	3,762,738	0	7,101,261
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	273,262,481	(100,140,007)	120,467,882	23,526,393	0	317,116,749

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	2,885,602	0
2.	Applied to shorten the endowment or premium-paying period	0	0
3.	Applied to provide paid-up additions	26,245,915	0
4.	Applied to provide paid-up annuities	0	0
5.	Total Lines 1 through 4	29,131,517	0
6.	Paid in cash	30,669,501	0
7.	Left on deposit	2,694,992	0
8.	Aggregate write-ins for dividend or refund options	0	0
9.	Total Lines 5 through 8	62,496,010	0
10.	Amount due and unpaid	8,058,000	0
11.	Provision for dividends or refunds payable in the following calendar year	1,432,848,282	1,000
12.	Terminal dividends	80,080,000	0
13.	Provision for deferred dividend contracts	0	0
14.	Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15.	Total Lines 10 through 14	1,520,986,282	1,000
16.	Total from prior year	1,708,849,540	2,000
17.	Total dividends or refunds (Lines 9 + 15 - 16)	(125,367,248)	(1,000)
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	0
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	AE 3.50% or AM(5) 3.25% CRF if greater 35-38, 40	370,166	0	370,166	0	0
0100002.	AE 3.50% or AE 3.50% CRF MOD if greater 33-35	1,434	0	1,434	0	0
0100003.	AE 3.50% or AE 3.50% CRF if greater 24-36, 38	361,784	0	361,784	0	0
0100004.	AE 3.25% or AE 3.25% CRF if greater 35-40	6,388,279	0	6,388,279	0	0
0100005.	AE 3.50% 33 - 41	59,561	0	59,561	0	0
0100006.	AE 3.50% MOD 47 - 48	107,267	0	107,267	0	0
0100007.	AE 3.00% 41 - 47	108,871	0	108,871	0	0
0100008.	AM(5) 3.50% or AM(5) 2.50% CRF if greater 38-47	1,807,659	0	1,807,659	0	0
0100009.	AM(5) 3.25% or AM(5) 3.25% CRF MOD if greater 38-42	2,399,087	0	2,399,087	0	0
0100010.	AM(5) 3.25% or AM(5) 3.25% CRF if greater 35-42	19,056,320	0	19,056,320	0	0
0100011.	AM(5) 3.25% or AE CRF 3.25% 38-41	1,131,254	0	1,131,254	0	0
0100012.	AM(5) 3.25% or NY STD INT 3.25% CRF 41	560	0	560	0	0
0100013.	AM(5) 3.00% or AM(5) 3.00% CRF if greater 35-36, 38-41	14,268	0	14,268	0	0
0100014.	AM(5) 2.50% or AM(5) 2.50% CRF if greater 41-47	117,658,957	0	117,658,957	0	0
0100015.	AM(5) 2.50% or AM(5) CRF 2.50% MOD if greater 41-47	16,919,007	0	16,919,007	0	0
0100016.	41 CSO 3.50% CRVM 50-64	68,071	0	68,071	0	0
0100017.	41 CSO 3.50% 48-50, 52-62	13,323	0	13,323	0	0
0100018.	41 CSO 3.50% or 41 CSO 2.50% CRF if greater 47-63	156,938,764	0	156,938,764	0	0
0100019.	41 CSO 3.50% or 41 CSO 4.5% CRF if greater 60-63, 67	367,185,745	0	367,185,745	0	0
0100020.	41 CSO 3.50% or 41 STD INT 2.50% CRF if greater 47-60	30,438,406	0	30,438,406	0	0
0100021.	41 CSO 3.50% or 41 STD INT 4.5% CRF if greater 47-60	1,553,263,579	0	1,553,263,579	0	0
0100022.	41 CSO 2.50% CRVM OR 41 CSO CRF 2.50% MOD if greater 47-63	1,048,792,502	0	1,048,792,502	0	0
0100023.	41 CSO 2.50% 44-85	661,108	0	251,445	0	409,663
0100024.	41 CSO 2.50% or 41 CSO CRF 2.50% if greater 42, 47-63, 65	1,769,791,286	0	1,769,791,286	0	0
0100025.	41 CSO 3.00% CRVM 48 - 64	2,107,190	0	2,107,190	0	0
0100026.	41 CSO 3.00% MOD 57 - 62	2,432,120	0	2,432,120	0	0
0100027.	41 CSO 3.00% 58-13	28,673	0	28,673	0	0
0100028.	41 CSO 2.50% CRVM 57 - 64	108,209	0	108,209	0	0
0100029.	41 CSO 2.50% MOD 45 - 64	2,061,008	0	2,061,008	0	0
0100030.	58 CSO 6.00% CRVM 83-84	66	0	66	0	0
0100031.	58 CSO 6.00% 83 - 86	1,604	0	1,604	0	0
0100032.	58 CSO 4.50% CRVM 77 - 10	43,455,879	0	43,455,879	0	0
0100033.	58 CSO 4.50% 80 - 14	3,409	0	3,409	0	0
0100034.	58 CSO 4.50% or 58 CSO at various rates if greater 82-84	8,128,900	0	8,128,900	0	0
0100035.	58 CSO 4.50% MOD or 58 CSO at various rates CRVM if greater 81-84	746,571,794	0	746,571,794	0	0
0100036.	58 CSO 4.50%/20/3.50% or 58 CSO at various rates if greater 79-84	16,805,311	0	16,805,311	0	0
0100037.	58 CSO 4.50%/20/3.50% MOD or 58 CSO at various rates CRVM if greater 79-84	48,343,811	0	48,343,811	0	0
0100038.	58 CSO 4.50%/20/3.00% or 58 CSO at various rates if greater 74-84	398,893,524	0	398,893,524	0	0
0100039.	58 CSO 4.50%/20/3.00% MOD or 58 CSO at various rates CRVM if greater 79-85	1,487,472,387	0	1,487,472,387	0	0
0100040.	58 CSO 4.00% CRVM 64-95	55,511,540	0	55,511,540	0	0
0100041.	58 CSO 4.00% 75 - 91	27,607	0	27,607	0	0
0100042.	58 CSO 4.00% or 58 CSO at various rates if greater 79-85	1,560,439,951	0	1,560,439,951	0	0
0100043.	58 CSO 4.00% MOD or 58 CSO at various rates CRVM if greater 78-84	294,273,082	0	294,273,082	0	0
0100044.	58 CSO 3.50% CRVM 61-93	5,319,797	0	5,319,797	0	0
0100045.	58 CSO 3.50% 63 - 91	1,107,678	0	1,107,678	0	0
0100046.	58 CSO 3.50%/20/3.00% or 58 CSO at various rates if greater 74-84	644,768,639	0	644,768,639	0	0
0100047.	58 CSO 3.50%/20/3.00% MOD or 58 CSO at various rates CRVM if greater 74-85	1,931,648,826	0	1,931,648,826	0	0
0100048.	58 CSO 3.50% 63-64, 85-86	14,410,643	0	0	0	14,410,643
0100049.	58 CSO 3.00% 62 - 08	22,124,968	0	7,405,305	0	14,719,663
0100050.	58 CSO 3.00% or 58 CSO at various rates if greater 71-85	2,050,317,823	0	2,050,317,823	0	0
0100051.	58 CSO 3.00% MOD or 58 CSO at various rates CRVM if greater 71-75	4,920,102	0	4,920,102	0	0
0100052.	58 CSO 2.50% 63-80, 99-05	1,990,613	0	1,990,613	0	0
0100053.	58 CSO 2.50% MOD or 58 CSO at various rates CRVM if greater 62-75	2,179,717,687	0	2,179,717,687	0	0
0100054.	58 CSO 2.50% or 58 CSO at various rates if greater 62-76	5,177,504,578	0	5,177,504,578	0	0
0100055.	58 CET 4.50%/20/3.50% or 58 CET at various rates if greater 80-84	2,134,282	0	2,134,282	0	0
0100056.	58 CET 4.50%/20/3.00% or 58 CET at various rates if greater 80-85	65,296,495	0	65,296,495	0	0
0100057.	58 CET 4.50% or 58 CET at various rates if greater 82-84	9,451,351	0	9,451,351	0	0
0100058.	58 CET 4.00% or 58 CET at various rates if greater 79-84	7,949,104	0	7,949,104	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100059.	58 CET 3.50%/20/3.00% or 58 CET at various rates if greater 74-84	142,691,243	0	142,691,243	0	0
0100060.	58 CET 2.50% or 58 CET at various rates if greater 62-75	137,830,846	0	137,830,846	0	0
0100061.	58 CSO 5.50% CRVM 65 - 91	848,051	0	848,051	0	0
0100062.	58 CSO 5.50% 87 - 93	105	0	105	0	0
0100063.	58 CSO 4.00% MOD 77 - 87	1,644,448	0	1,644,448	0	0
0100064.	58 CSO 3.50% MOD 66 - 77	4,783,023	0	4,783,023	0	0
0100065.	58 CSO 3.25% MOD 63 - 71	170,877	0	170,877	0	0
0100066.	58 CSO 3.25% 69 - 70	20,429	0	20,429	0	0
0100067.	58 CSO 3.00% CRVM 61 - 11	10,789,019	0	10,789,019	0	0
0100068.	58 CSO 3.00% MOD 62 - 83	22,544,874	0	22,544,874	0	0
0100069.	58 CSO 2.75% CRVM 65 - 67	94,055	0	94,055	0	0
0100070.	58 CSO 2.75% 64 - 89	946,953	0	946,953	0	0
0100071.	58 CSO 2.50% CRVM 64 - 81	431,709	0	431,709	0	0
0100072.	58 CSO 2.50% MOD 68 - 80	3,654,389	0	3,654,389	0	0
0100073.	58 CSO 2.25% 67 - 67	7,485	0	7,485	0	0
0100074.	58 CET 4.50% CRVM 81 - 88	11,402	0	11,402	0	0
0100075.	58 CET 4.00% CRVM 76 - 89	151,597	0	151,597	0	0
0100076.	58 CET 4.00% MOD 77 - 84	11,477	0	11,477	0	0
0100077.	58 CET 3.50% CRVM 64 - 89	70,461	0	70,461	0	0
0100078.	58 CET 3.50% MOD 66 - 73	6,949	0	6,949	0	0
0100079.	58 CET 3.50% 65 - 72	11,053	0	11,053	0	0
0100080.	58 CET 3.00% MOD 63 - 77	120,133	0	120,133	0	0
0100081.	58 CET 3.00% CRVM 59 - 91	159,070	0	159,070	0	0
0100082.	58 CET 3.00% 64 - 01	29,496	0	29,496	0	0
0100083.	58 CET 2.75% CRVM 66 - 67	9,344	0	9,344	0	0
0100084.	58 CET 2.75% 65 - 65	2,620	0	2,620	0	0
0100085.	58 CET 2.50% CRVM 64 - 70	8,304	0	8,304	0	0
0100086.	58 CET 2.50% MOD 69 - 80	20,484	0	20,484	0	0
0100087.	80 CSO 7.25% 84-86	356,269	0	356,269	0	0
0100088.	80 CSO 6.50% 87	56,864	0	56,864	0	0
0100089.	80 CSO 6.00% 83-86, 88-93	9,811,113	0	9,811,113	0	0
0100090.	80 CSO 6.00% CRVM 83-02	41,490,269	0	41,490,269	0	0
0100091.	80 CSO 5.75% MOD OR 80 CSO at various rates CRVM if greater 01-07	258,994,435	0	258,994,435	0	0
0100092.	80 CSO 5.75% or 80 CSO at various rates if greater 01-06	8,255,177	0	8,255,177	0	0
0100093.	80 CSO 5.50% CRVM 70-13	393,774,807	0	393,774,807	0	0
0100094.	80 CSO 5.50% 82-98	98,916,080	0	90,495,033	0	8,421,047
0100095.	80 CSO 5.50% or 80 CSO at various rates if greater 86-97	1,334,854,730	0	1,334,854,730	0	0
0100096.	80 CSO 5.50% MOD or 80 CSO at various rates CRVM if greater 86-98	3,466,709,424	0	3,466,709,424	0	0
0100097.	80 CSO 5.50%/20/4.00% or 80 CSO at various rates if greater 83-99	4,529,679,598	0	4,529,679,598	0	0
0100098.	80 CSO 5.50%/20/4.00% MOD or 80 CSO at various rates CRVM if greater 83-99	4,350,576,556	0	4,350,576,556	0	0
0100099.	80 CSO 5.50%/20/3.75% or 80 CSO at various rates if greater 84-85	4,438,818	0	4,438,818	0	0
0100100.	80 CSO 5.50%/20/3.75% MOD or 80 CSO at various rates CRVM if greater 84-85	1,999,670	0	1,999,670	0	0
0100101.	80 CSO 5.50%/20/3.50% or 80 CSO at various rates if greater 83-89	1,488,715,602	0	1,488,715,602	0	0
0100102.	80 CSO 5.50%/20/3.50% MOD or 80 CSO at various rates CRVM if greater 83-89	1,666,244,669	0	1,666,244,669	0	0
0100103.	80 CSO 5.25%/20/3.25% or 80 CSO at various rates if greater 83-87	101,660,276	0	101,660,276	0	0
0100104.	80 CSO 5.25%/20/3.25% MOD or 80 CSO at various rates CRVM if greater 83-89	638,204,977	0	638,204,977	0	0
0100105.	80 CSO 5.00% CRVM 90-94, 97-02	467,973,367	0	467,973,367	0	0
0100106.	80 CSO 5.00% 88-05	86,576,155	0	82,635,544	0	3,940,611
0100107.	80 CSO 5.00% or 80 CSO at various rates 06-09, 11-17	703,960	0	703,960	0	0
0100108.	80 CSO 5.00% MOD or 80 CSO at various rates CRVM 06-08	31,673,217	0	31,673,217	0	0
0100109.	80 CSO 5.00% MOD or 01 CSO at various rates CRVM 09-13, 15	75,858	0	75,858	0	0
0100110.	80 CSO 4.75% CRVM 99-01	1,968,855	0	1,968,855	0	0
0100111.	80 CSO 4.50% CRVM 86 - 11	6,254,619,734	0	6,254,619,734	0	0
0100112.	80 CSO 4.50% 82-07	75,227,830	0	16,700,662	0	58,527,168
0100113.	80 CSO 4.50% or 80 CSO at various rates if greater 94-02	126,671,228	0	126,671,228	0	0
0100114.	80 CSO 4.50% MOD or 80 CSO at various rates CRVM if greater 94-02	250,106,575	0	250,106,575	0	0
0100115.	80 CSO 4.00% CRVM 88-12	1,696,085,868	0	1,696,085,868	0	0
0100116.	80 CSO 4.00% 88-07	193,925,953	0	179,274,512	0	14,651,441
0100117.	80 CSO 4.00% or 80 CSO at various rates if greater 83-06	1,546,475,220	0	1,546,475,220	0	0
0100118.	80 CSO 4.00% MOD or 80 CSO at various rates CRVM if greater 83-03, 06-08	4,718,854,359	0	4,718,854,359	0	0
0100119.	80 CSO 3.50% CRVM 00 - 15	455,946,354	0	455,946,354	0	0
0100120.	80 CSO 3.50% or 80 CSO at various rates if greater 84-85	36,343	0	36,343	0	0
0100121.	80 CSO 3.50% MOD or 80 CSO at various rates CRVM if greater 83-84	486,750	0	486,750	0	0
0100122.	80 CSO 3.00% or 80 CSO at various rates if greater 84	128	0	128	0	0
0100123.	80 CSO 3.00% CRVM 86 - 11	204,202,494	0	204,202,494	0	0
0100124.	01 CSO 5.00% MOD or 01 CSO various CRVM 08-13, 17	40,769,266	0	40,769,266	0	0
0100125.	01 CSO 5.00% or 01 CSO various 08-13	973,566	0	973,566	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100126.	01 CSO 4.50% 04-05, 08-10	21,386	0	20,985	0	401
0100127.	01 CSO 4.50% CRVM 04-05	392,495,776	0	392,495,776	0	0
0100128.	01 CSO 4.00% MOD or 01 CSO at various rates CRVM 08-12, 14-19 NB	47,372,185	0	47,372,185	0	0
0100129.	01 CSO 4.00% or 01 CSO at various rates 14-17	177,346	0	177,346	0	0
0100130.	01 CSO PREF 4.00% CRVM 07-12	584,184,931	0	584,184,931	0	0
0100131.	01 CSO 4.00% CRVM 06-14	13,394,787,635	0	13,394,787,635	0	0
0100132.	01 CSO PREF 4.50% CRVM 09	5,693	0	5,693	0	0
0100133.	01 CSO 4.00% 06-12	31,883,832	0	22,920,783	0	8,963,049
0100134.	01 CSO PREF 3.50% CRVM 13-19 NB	775,877,233	0	775,877,233	0	0
0100135.	01 CSO 3.75% CRVM 16	286,208,692	0	286,208,692	0	0
0100136.	01 CSO 3.50% CRVM 06-18	9,513,931,264	0	9,513,931,264	0	0
0100137.	01 CSO 3.50% 08-19 NB	90,219,414	0	85,928,152	0	4,291,262
0100138.	01 CSO 3.50% MOD or 01 CSO at various rates CRVM 13-18	65,473,349	0	65,473,349	0	0
0100139.	01 CSO with Japan Nursing Care 3.50% CRVM 16	333,521,442	0	333,521,442	0	0
0100140.	01 CSO 3.00% CRVM 06 - 14	56,335,398	0	56,335,398	0	0
0100141.	01 CSO 2.00% CRVM 12 - 14	515,624	0	515,624	0	0
0100142.	17 CSO 3.75% CRVM 17-19 NB	485,217,091	0	485,217,091	0	0
0100143.	17 CSO 3.50% CRVM 17-19 NB	1,896,256,735	0	1,896,256,735	0	0
0100144.	17 CSO 3.50% 17-19 NB	3,657,542	0	3,657,542	0	0
0100145.	17 CSO with Japan Nursing Care 3.50% CRVM 17-19 NB	1,538,300,972	0	1,538,300,972	0	0
0100146.	17 CSO PREF 3.50% CRVM 19 NB	18,584,236	0	18,584,236	0	0
0100147.	80 CET 5.50% or 80 CET at various rates if greater 86-95	46,164,396	0	46,164,396	0	0
0100148.	80 CET 5.50%/20/4.00% or 80 CET at various rates if greater 83-96	168,984,322	0	168,984,322	0	0
0100149.	80 CET 5.50%/20/3.75% or 80 CET at various rates if greater 84	374,424	0	374,424	0	0
0100150.	80 CET 5.50%/20/3.50% or 80 CET at various rates if greater 83-88	40,031,746	0	40,031,746	0	0
0100151.	80 CET 5.25% 94 and later	1,854	0	0	1,854	0
0100152.	80 CET 5.25%/20/3.25% or 80 CET at various rates if greater 83-87	43,850,891	0	43,850,891	0	0
0100153.	80 CET 5.00% or 80 CET at various rates if greater 06-08	223,641	0	223,641	0	0
0100154.	80 CET 4.00% 88-01	45,621,469	0	45,621,469	0	0
0100155.	80 CET 4.00% or 80 CET at various rates if greater 84-02	77,570,322	0	77,570,322	0	0
0100156.	80 CET 3.50% or 80 CET at various rates if greater 84-85	864,539	0	864,539	0	0
0100157.	80 CET 5.75% or 80 CET at various rates if greater 01-07	4,102,878	0	4,102,878	0	0
0100158.	80 CET 5.50% CRVM 79 - 96	166,790	0	166,790	0	0
0100159.	80 CET 5.50% 89 - 91	18,146	0	18,146	0	0
0100160.	80 CET 5.00% CRVM 93 - 94	104,245	0	104,245	0	0
0100161.	80 CET 4.50% CRVM 95 - 01	152,764	0	152,764	0	0
0100162.	60 CSG 4.50% CRVM 84 - 95	3,583	0	3,583	0	0
0100163.	80 CSO 3.50% 13-19 NB	24,986,810	0	4,234	0	24,982,576
0100164.	N.Y. STD IND 3.50% or N.Y. STD IND 3.25% CRF if greater 22-41	15,376,449	15,376,449	0	0	0
0100165.	41 STD IND 3.50% or 41 STD IND 2.50% CRF if greater 22-41, 55-67	8,532,204	8,532,204	0	0	0
0100166.	41 STD IND 3.00% or 41 STD IND 2.50% CRF if greater 42-67	3,770,339	3,770,339	0	0	0
0100167.	41 STD IND 4.00% or 41 STD IND 4.50% CRF if greater 12,16-63, 67	422,586,147	422,586,147	0	0	0
0100168.	41 STD IND 3.50% or 41 STD IND 4.50% CRF if greater 47-67	731,947,432	731,947,432	0	0	0
0100169.	NY STD IND 3.50% OR NY STD IND 3.50% CRF if greater 1907, 10-18, 22-37	203,153,149	203,153,149	0	0	0
0100170.	NY STD IND 4.00% OR NY STD IND 4.50% CRF if greater 14-41	391,189,745	391,189,745	0	0	0
0100171.	NY STD INT 3.50% or NY STD INT 3.50% CRF if greater 26, 30-36	1,042,590	0	1,042,590	0	0
0100172.	NY STD INT 3.50% or N.Y. STD INT 3.25% CRF if greater 36-41	6,928,745	0	6,928,745	0	0
0100173.	NY STD INT 3.25% or NY STD INT 3.25% CRF if greater 41	2,965	0	2,965	0	0
0100174.	NY STD INT 4.00% or NY STD INT 4.50% CRF if greater 28-41	90,956,164	0	90,956,164	0	0
0100175.	41 STD INT 3.50% or 41 STD INT 2.50% CRF if greater 42-59	18,180,063	0	18,180,063	0	0
0100176.	41 STD INT 4.00% or 41 STD INT 4.50% CRF if greater 42-47	234,420,690	0	234,420,690	0	0
0100177.	Double AM(5) 2.50% or Double AM(5) 2.50% CRF if greater 43-45, 47	56	0	56	0	0
0100178.	Double AM(5) 2.50% or Double AM(5) 2.50% CRF if greater 43-47	9,874	0	9,874	0	0
0100179.	Double 41 CSO 3.50% or Double 41 CSO 2.50% CRF if greater 47-57	32	0	32	0	0
0100180.	Double 41 CSO 2.50% CRVM or Double 41 CSO CRF 2.50% MOD 51-63	580,107	0	580,107	0	0
0100181.	Double 41 CSO 2.50% or DBL 41 CSO 2.50% CRF if greater 48-63	1,406,307	0	1,406,307	0	0
0100182.	SGLI Conversion Pool Experience 4.50% 00-05	212,659	0	0	0	212,659
0100183.	SGLI Conversion Pool Experience 4.00% 06-12	2,614,580	0	0	0	2,614,580
0100184.	SGLI Unearned Premium 19 NB	11,895,652	0	0	0	11,895,652

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100185.	SGLI Conversion Pool Experience 3.50% 13-19 NB	6,891,446	0	0	0	6,891,446
0100186.	Reserve for Group Life fund accumulations various rates	1,406,670,514	0	0	0	1,406,670,514
0100187.	2005 Modified Group Term Life Waiver table 6.0% extended death benefits 83-86	5,872,197	0	0	0	5,872,197
0100188.	2005 Modified Group Term Life Waiver table 5.50% extended death benefits 87 - 92	19,587,853	0	0	0	19,587,853
0100189.	2005 Modified Group Term Life Waiver table 5.00% extended death benefits 93 -94	13,542,846	0	0	0	13,542,846
0100190.	2005 Modified Group Term Life Waiver table 4.50% extended death benefits 80-82 and 95-05	134,988,832	0	0	0	134,988,832
0100191.	2005 Modified Group Term Life Waiver table 4.00% extended death benefits 45 and prior, 75-79, 06-12	173,346,421	0	0	0	173,346,421
0100192.	2005 Modified Group Term Life Waiver table 3.50% extended death benefits 46-74, 13-19 NB	441,165,186	0	0	0	441,165,186
0100193.	60 CSG 3.75% 19 NB	74,230,367	0	0	0	74,230,367
0100194.	Modified 60 CSG 3.75% 19 NB	234,664,664	0	0	0	234,664,664
0100195.	Modified 94 GAM 4.5% 97-05	82,714,086	0	0	0	82,714,086
0100196.	Modified 94 GAM 3.5% 13-19 NB	17,653,414	0	0	0	17,653,414
0100197.	Modified 94 GAM 4.0% 06-12	66,210,427	0	0	0	66,210,427
0199997.	Totals (Gross)	91,544,623,017	1,776,555,465	86,922,487,030	1,854	2,845,578,668
0199998.	Reinsurance ceded	59,416,884,974	1,766,988,603	57,617,534,161	0	32,362,210
0199999.	Life Insurance: Totals (Net)	32,127,738,043	9,566,862	29,304,952,869	1,854	2,813,216,458
0200001.	37 SA 3.50% immediate and deferred	305,958	XXX	0	XXX	305,958
0200002.	37 SA 3.50% immediate 62 and prior	59,044	XXX	59,044	XXX	0
0200003.	A-1949 ADJ 3.50% immediate all years deferred 70-84	87,938	XXX	87,938	XXX	0
0200004.	A-1949 3.50% immediate 64-74	198,257	XXX	198,257	XXX	0
0200005.	A-1949 3.00% deferred CARVM 69-74	33,559	XXX	33,559	XXX	0
0200006.	A-1949 2.75% deferred CARVM 64, 66-69	124,990	XXX	124,990	XXX	0
0200007.	71 IAM 11.25% immediate 83	222,789	XXX	222,789	XXX	0
0200008.	71 IAM 9.25% deferred CARVM 68-82	629,586	XXX	629,586	XXX	0
0200009.	1971 IAM 7.50% Deferred CARVM 84	111,333	XXX	111,333	XXX	0
0200010.	71 IAM 8.25% deferred CARVM 83	43,757,736	XXX	43,757,736	XXX	0
0200011.	71 IAM 8.00% deferred CARVM 84	44,988,600	XXX	44,988,600	XXX	0
0200012.	71 IAM 7.50% immediate 81-82	506,036	XXX	506,036	XXX	0
0200013.	71 IAM 6.00% immediate 75-80	668,355	XXX	668,355	XXX	0
0200014.	71 IAM 4.50% deferred CARVM 81-82	82,328,485	XXX	82,328,485	XXX	0
0200015.	71 IAM 4.00% deferred CARVM 78-81	16,815,857	XXX	16,815,857	XXX	0
0200016.	71 IAM 3.50% deferred CARVM 75-78, 83	17,277,807	XXX	17,277,807	XXX	0
0200017.	83a 11.25% immediate and deferred 84	7,316,755	XXX	7,316,755	XXX	0
0200018.	83a 11.00% immediate 85	2,887,149	XXX	2,887,149	XXX	0
0200019.	83a 9.25% immediate 86	481,172	XXX	481,172	XXX	0
0200020.	83a 8.75% immediate 88-89	8,016,839	XXX	8,016,839	XXX	0
0200021.	83a 8.50% Deferred CARVM 85	138,362	XXX	138,362	XXX	0
0200022.	83a 8.25% immediate 90-91	14,192,271	XXX	14,192,271	XXX	0
0200023.	83a 8.00% deferred CARVM 85	36,952,219	XXX	36,952,219	XXX	0
0200024.	83a 8.00% immediate 87	1,121,236	XXX	1,121,236	XXX	0
0200025.	83a 7.75% immediate 92	6,590,834	XXX	6,590,834	XXX	0
0200026.	83a 7.25% immediate 95	10,634,671	XXX	10,634,671	XXX	0
0200027.	83a 7.25% Deferred CARVM 86	252,086	XXX	252,086	XXX	0
0200028.	83a 7.00% Deferred CARVM 88-89	6,182,269	XXX	6,182,269	XXX	0
0200029.	83a 7.00% immediate 93	5,852,979	XXX	5,852,979	XXX	0
0200030.	83a 6.75% immediate 96-97	11,008,975	XXX	11,008,975	XXX	0
0200031.	83a 6.75% deferred CARVM 86,88	72,306,323	XXX	72,306,323	XXX	0
0200032.	83a 6.50% deferred CARVM 89	100,189,967	XXX	100,189,967	XXX	0
0200033.	83a 6.50% Deferred CARVM 87	2,895,107	XXX	2,895,107	XXX	0
0200034.	83a 6.50% immediate 94	9,429,371	XXX	9,429,371	XXX	0
0200035.	83a 6.25% deferred CARVM 87,90-91	257,311,038	XXX	257,311,038	XXX	0
0200036.	83a 6.25% immediate 98	50,017	XXX	50,017	XXX	0
0200037.	83a 6.00% deferred CARVM 92	61,940,206	XXX	61,940,206	XXX	0
0200038.	83a 5.75% deferred CARVM 95	91,744,619	XXX	91,744,619	XXX	0
0200039.	83a 5.50% deferred CARVM 93, 00	97,264,811	XXX	97,264,811	XXX	0
0200040.	83a 5.25% deferred CARVM 94, 96-97,01-02	353,040,334	XXX	353,040,334	XXX	0
0200041.	83a 5.00% deferred CARVM 98-99, 09	115,126,267	XXX	115,126,267	XXX	0
0200042.	83a 4.75% deferred CARVM 03, 04	176,676,736	XXX	176,676,736	XXX	0
0200043.	83a 4.50% deferred CARVM 05-08	212,833,765	XXX	212,833,765	XXX	0
0200044.	83a 4.25% deferred CARVM 10, 11	33,644,629	XXX	33,644,629	XXX	0
0200045.	83a 3.75% deferred CARVM 12, 14	22,006,079	XXX	22,006,079	XXX	0
0200046.	83a various immediate and deferred 85 and later	11,864,603,315	XXX	3,095,663,407	XXX	8,768,939,908
0200047.	83a 3.50% deferred CARVM 13	16,126,431	XXX	16,126,431	XXX	0
0200048.	83a 2.25% immediate and deferred	3,237,265	XXX	0	XXX	3,237,265
0200049.	83a 2.50% immediate and deferred	5,965,118	XXX	0	XXX	5,965,118
0200050.	83a 2.75% immediate and deferred	34,761,754	XXX	0	XXX	34,761,754
0200051.	83a 3.00% immediate and deferred	140,523,200	XXX	159,847	XXX	140,363,353
0200052.	83a 3.25% immediate and deferred	192,853,102	XXX	1,904,946	XXX	190,948,156
0200053.	83a 3.50% immediate and deferred	445,569,785	XXX	14,938,101	XXX	430,631,684
0200054.	83a 3.75% immediate and deferred	58,237,192	XXX	1,689,568	XXX	56,547,624
0200055.	83a 4.00% immediate and deferred	587,281,333	XXX	23,658,181	XXX	563,623,152
0200056.	83a 4.25% immediate and deferred	111,782,972	XXX	23,929,081	XXX	87,853,891
0200057.	A-2000 8.50% deferred CARVM 84-85	1,474,885	XXX	1,474,885	XXX	0
0200058.	A-2000 7.25% deferred CARVM 86	1,425,964	XXX	1,425,964	XXX	0
0200059.	A-2000 7.00% deferred CARVM 88-89	1,611,118	XXX	1,611,118	XXX	0
0200060.	A-2000 7.00% immediate 00	8,002,939	XXX	8,002,939	XXX	0
0200061.	A-2000 6.75% deferred CARVM 91	2,149,011	XXX	2,149,011	XXX	0
0200062.	A-2000 6.75% immediate 01	10,054,024	XXX	10,054,024	XXX	0
0200063.	A-2000 6.50% deferred CARVM 87,90	2,880,030	XXX	2,880,030	XXX	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200064.	A-2000 6.50% immediate 02	13,592,964	XXX	13,592,964	XXX	0
0200065.	S1PxA CMI 2013 3.75%	6,729,481	XXX	0	XXX	6,729,481
0200066.	S1PxA CMI 2013 4.00%	11,008,573	XXX	0	XXX	11,008,573
0200067.	S2PxA PRMI 2018 3.25%	640,406	XXX	0	XXX	640,406
0200068.	S2PxA PRMI 2018 3.75%	8,183,876	XXX	0	XXX	8,183,876
0200069.	S2PxA PRMI 2018 4.00%	1,880,873	XXX	0	XXX	1,880,873
0200070.	S2PxA CMI 2014 3.75%	13,065,421	XXX	0	XXX	13,065,421
0200071.	S2PxA CMI 2016 3.75%	15,224,355	XXX	0	XXX	15,224,355
0200072.	S2PxA CMI 2017 3.00%	109,498,139	XXX	0	XXX	109,498,139
0200073.	RP-2014 adj, various rates, immediate and deferred	942,803,315	XXX	0	XXX	942,803,315
0200074.	A-2000 6.25% deferred CARVM 92	4,788,425	XXX	4,788,425	XXX	0
0200075.	A-2000 6.25% immediate 98-99	10,686,921	XXX	10,686,921	XXX	0
0200076.	A-2000 6.00% deferred CARVM 95	5,245,008	XXX	5,245,008	XXX	0
0200077.	A-2000 6.00% immediate 03, 09	69,090,534	XXX	69,090,534	XXX	0
0200078.	A-2000 5.75% deferred CARVM 93,00	77,837,482	XXX	77,837,482	XXX	0
0200079.	A-2000 5.50% deferred CARVM 94, 96-97, 01-02	187,552,843	XXX	187,552,843	XXX	0
0200080.	A-2000 5.50% immediate 04,07-08	45,566,188	XXX	45,566,188	XXX	0
0200081.	A-2000 5.25% deferred CARVM 98-99	50,535,975	XXX	50,535,975	XXX	0
0200082.	A-2000 5.25% immediate 05-06, 10	158,021,409	XXX	158,021,409	XXX	0
0200083.	A-2000 5.00% deferred CARVM 03	114,634,572	XXX	114,634,572	XXX	0
0200084.	A-2000 5.00% immediate 11	67,934,625	XXX	67,934,625	XXX	0
0200085.	A-2000 4.75% deferred CARVM 04, 07-08	55,396,290	XXX	55,396,290	XXX	0
0200086.	A-2000 4.50% deferred CARVM 05-06	66,023,679	XXX	66,023,679	XXX	0
0200087.	A-2000 4.50% IMMEDIATE 14	45,231,872	XXX	45,231,872	XXX	0
0200088.	A-2000 4.25% IMMEDIATE 12	58,552,150	XXX	58,552,150	XXX	0
0200089.	A-2000 4.00% DEFERRED CARVM 14	40,797,036	XXX	40,797,036	XXX	0
0200090.	A-2000 4.00% IMMEDIATE 13	54,954,623	XXX	54,954,623	XXX	0
0200091.	A-2012 4.00% IMMEDIATE 15-16, 19 NB	137,299,033	XXX	137,299,033	XXX	0
0200092.	A-2012 3.75% DEFERRED CARVM 15-16, 19 NB	63,095,706	XXX	63,095,706	XXX	0
0200093.	A-2012 2.25%-4.25% VM-22 Non-Jumbo Immediate 18-19 NB	380,805,544	XXX	380,805,544	XXX	0
0200094.	A-2012 3.75% IMMEDIATE 17-18	87,820,226	XXX	87,820,226	XXX	0
0200095.	A-2012 3.50% DEFERRED CARVM 15, 17-18	94,289,640	XXX	94,289,640	XXX	0
0200096.	For Guaranteed Benefits under Variable annuities	823,343,165	XXX	823,343,165	XXX	0
0200097.	51 GAM 3.50% immediate and deferred	13,595,872	XXX	0	XXX	13,595,872
0200098.	71 GAM 11.25% immediate and deferred	40,134,641	XXX	0	XXX	40,134,641
0200099.	71 GAM 10.75% immediate and deferred	27,893,651	XXX	0	XXX	27,893,651
0200100.	71 GAM 9.75% immediate and deferred	147,813,302	XXX	0	XXX	147,813,302
0200101.	71 GAM 7.75% immediate and deferred	34,264,008	XXX	0	XXX	34,264,008
0200102.	71 GAM 7.50% immediate and deferred	416,350,720	XXX	0	XXX	416,350,720
0200103.	71 GAM 6.00% immediate and deferred	22,761,720	XXX	0	XXX	22,761,720
0200104.	83 GAM 11.00% immediate and deferred	31,230,217	XXX	0	XXX	31,230,217
0200105.	83 GAM 10.50% immediate and deferred	29,649,914	XXX	0	XXX	29,649,914
0200106.	83 GAM 9.50% immediate and deferred	145,389,999	XXX	0	XXX	145,389,999
0200107.	83 GAM 9.25% immediate and deferred	97,572,731	XXX	0	XXX	97,572,731
0200108.	83 GAM 8.75% immediate and deferred	69,186,261	XXX	0	XXX	69,186,261
0200109.	83 GAM 8.50% immediate and deferred	6,371,132	XXX	0	XXX	6,371,132
0200110.	83 GAM 8.42% immediate and deferred	9,311,781	XXX	0	XXX	9,311,781
0200111.	83 GAM 8.40% immediate and deferred	12,520,237	XXX	0	XXX	12,520,237
0200112.	83 GAM 8.37% immediate and deferred	306,833,885	XXX	0	XXX	306,833,885
0200113.	83 GAM 8.25% immediate and deferred	4,035,013	XXX	0	XXX	4,035,013
0200114.	83 GAM 8.16% immediate and deferred	27,486,861	XXX	0	XXX	27,486,861
0200115.	83 GAM 8.10% immediate and deferred	29,986,075	XXX	0	XXX	29,986,075
0200116.	83 GAM 8.00% immediate and deferred	179,681,163	XXX	0	XXX	179,681,163
0200117.	83 GAM 7.77% immediate and deferred	134,667,839	XXX	0	XXX	134,667,839
0200118.	83 GAM 7.75% immediate and deferred	10,490,089	XXX	0	XXX	10,490,089
0200119.	83 GAM 7.50% immediate and deferred	403,364,335	XXX	0	XXX	403,364,335
0200120.	83 GAM 7.45% immediate and deferred	49,929,421	XXX	0	XXX	49,929,421
0200121.	83 GAM 7.25% immediate and deferred	82,914,952	XXX	0	XXX	82,914,952
0200122.	83 GAM 7.00% immediate and deferred	20,023	XXX	0	XXX	20,023
0200123.	83 GAM 6.99% immediate and deferred	181,206	XXX	0	XXX	181,206
0200124.	83 GAM 6.75% immediate and deferred	53,032,096	XXX	0	XXX	53,032,096
0200125.	83 GAM 6.63% immediate and deferred	68,622	XXX	0	XXX	68,622
0200126.	83 GAM 6.50% immediate and deferred	392,572,551	XXX	0	XXX	392,572,551
0200127.	83 GAM 6.33% immediate and deferred	1,956,117	XXX	0	XXX	1,956,117
0200128.	83 GAM 6.31% immediate and deferred	17,409,894	XXX	0	XXX	17,409,894
0200129.	83 GAM 6.00% immediate and deferred	178,050,764	XXX	0	XXX	178,050,764
0200130.	94 GAR 7.00% immediate and deferred	20,077,372	XXX	0	XXX	20,077,372
0200131.	94 GAR 6.75% immediate and deferred	19,983,839	XXX	0	XXX	19,983,839
0200132.	94 GAR 6.50% immediate and deferred	28,631,892	XXX	0	XXX	28,631,892
0200133.	94 GAR 6.30% immediate and deferred	23,092,273	XXX	0	XXX	23,092,273
0200134.	94 GAR 6.25% immediate and deferred	15,964,487	XXX	0	XXX	15,964,487
0200135.	94 GAR 6.09% immediate and deferred	22,898,060	XXX	0	XXX	22,898,060
0200136.	94 GAR 6.00% immediate and deferred	92,209,420	XXX	0	XXX	92,209,420
0200137.	94 GAR 5.75% immediate and deferred	2,149,955	XXX	0	XXX	2,149,955
0200138.	94 GAR 5.71% immediate and deferred	1,386,865	XXX	0	XXX	1,386,865
0200139.	94 GAR 5.50% immediate and deferred	221,321,050	XXX	0	XXX	221,321,050
0200140.	94 GAR 5.27% immediate and deferred	14,484	XXX	0	XXX	14,484
0200141.	94 GAR 5.25% immediate and deferred	242,304,892	XXX	0	XXX	242,304,892
0200142.	94 GAR 5.00% immediate and deferred	289,300,933	XXX	0	XXX	289,300,933
0200143.	94 GAR 4.82% immediate and deferred	235,918	XXX	0	XXX	235,918
0200144.	94 GAR 4.75% immediate and deferred	59,843,263	XXX	0	XXX	59,843,263
0200145.	94 GAR 4.50% immediate and deferred	422,433,173	XXX	0	XXX	422,433,173
0200146.	94 GAR 4.44% immediate and deferred	1,490,541	XXX	0	XXX	1,490,541
0200147.	94 GAR 4.25% immediate and deferred	221,986,321	XXX	0	XXX	221,986,321
0200148.	94 GAR 4.00% immediate and deferred	1,166,222,337	XXX	0	XXX	1,166,222,337
0200149.	94 GAR 3.75% immediate and deferred	556,950,984	XXX	0	XXX	556,950,984
0200150.	94 GAR 3.50% immediate and deferred	43,038,916	XXX	0	XXX	43,038,916
0200151.	94 GAR 3.25% immediate and deferred	3,245,206	XXX	0	XXX	3,245,206

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200152. 94 GAR 3.00% immediate and deferred	7,240,481	XXX	0	XXX	7,240,481
0200153. 94 GAR 2.75% immediate and deferred	2,776,392	XXX	0	XXX	2,776,392
0200154. 94 GAR 2.50% immediate and deferred	666,332	XXX	0	XXX	666,332
0200155. 94 GAR 2.25% immediate and deferred	46,059	XXX	0	XXX	46,059
0200156. 94 GAR various jumbo rates immediate and deferred	234,028,424	XXX	0	XXX	234,028,424
0200157. 94 GAR Adj 11.25% immediate and deferred	47,992,130	XXX	0	XXX	47,992,130
0200158. 94 GAR Adj 11.00% immediate and deferred	20,752,585	XXX	0	XXX	20,752,585
0200159. 94 GAR Adj 10.75% immediate and deferred	31,322,899	XXX	0	XXX	31,322,899
0200160. 94 GAR Adj10.50% immediate and deferred	30,786,444	XXX	0	XXX	30,786,444
0200161. 94 GAR Adj 9.75% immediate and deferred	107,005,823	XXX	0	XXX	107,005,823
0200162. 94 GAR Adj 9.50% immediate and deferred	151,721,222	XXX	0	XXX	151,721,222
0200163. 94 GAR Adj 9.25% immediate and deferred	8,248,316	XXX	0	XXX	8,248,316
0200164. 94 GAR Adj 8.75% immediate and deferred	1,018,527	XXX	0	XXX	1,018,527
0200165. 94 GAR Adj 8.42% immediate and deferred	1,135,028	XXX	0	XXX	1,135,028
0200166. 94 GAR Adj 8.40% immediate and deferred	345,033	XXX	0	XXX	345,033
0200167. 94 GAR Adj 8.37% immediate and deferred	743,484	XXX	0	XXX	743,484
0200168. 94 GAR Adj 8.10% immediate and deferred	1,258,095	XXX	0	XXX	1,258,095
0200169. 94 GAR Adj 8.00% immediate and deferred	9,097,243	XXX	0	XXX	9,097,243
0200170. 94 GAR Adj 7.77% immediate and deferred	2,429	XXX	0	XXX	2,429
0200171. 94 GAR Adj 7.75% immediate and deferred	19,973,613	XXX	0	XXX	19,973,613
0200172. 94 GAR Adj 7.50% immediate and deferred	328,805,659	XXX	0	XXX	328,805,659
0200173. 94 GAR Adj 7.45% immediate and deferred	2,116,521	XXX	0	XXX	2,116,521
0200174. 94 GAR Adj 7.25% immediate and deferred	1,468,058	XXX	0	XXX	1,468,058
0200175. 94 GAR Adj 7.00% immediate and deferred	434,535	XXX	0	XXX	434,535
0200176. 94 GAR Adj 6.75% immediate and deferred	1,976,634	XXX	0	XXX	1,976,634
0200177. 94 GAR Adj 6.50% immediate and deferred	428,780	XXX	0	XXX	428,780
0200178. 94 GAR Adj 6.31% immediate and deferred	131,393	XXX	0	XXX	131,393
0200179. 94 GAR Adj 6.30% immediate and deferred	247,041	XXX	0	XXX	247,041
0200180. 94 GAR Adj 6.00% immediate and deferred	4,216,713	XXX	0	XXX	4,216,713
0200181. 94 GAR Adj 5.25% immediate and deferred	121,348	XXX	0	XXX	121,348
0200182. 94 GAR Adj 4.50% immediate and deferred	37,703	XXX	0	XXX	37,703
0200183. 94 GAR Adj 3.50% immediate and deferred	431,951	XXX	0	XXX	431,951
0200184. 94 GAR Adj 4.25%	1,697,655,290	XXX	0	XXX	1,697,655,290
0200185. 94 GAR Adj 3.75%	15,516,327	XXX	0	XXX	15,516,327
0200186. Prudential 50 GAV table adj (+1) 3.50%	11,822,277,446	XXX	0	XXX	11,822,277,446
0200187. Prudential 50 GAV table adj (+1) various rates	1,566,584,877	XXX	0	XXX	1,566,584,877
0299997. Totals (Gross)	41,786,993,311	XXX	7,844,660,901	XXX	33,942,332,410
0299998. Reinsurance ceded	1,189,574	XXX	1,189,574	XXX	0
0299999. Annuities: Totals (Net)	41,785,803,737	XXX	7,843,471,327	XXX	33,942,332,410
0300001. 37SA 3.50% 62 and prior	157,611	0	143,760	0	13,851
0300002. a-1949 3.50% 63-74	347,948	0	252,920	0	95,028
0300003. 71 IAM 11.25% 83	69,580	0	24,374	0	45,206
0300004. 71 IAM 7.50% 81-82	318,702	0	109,933	0	208,769
0300005. 71 IAM 6.00% 75-80	566,605	0	321,775	0	244,830
0300006. 83a 11.25% 84	208,213	0	38,158	0	170,055
0300007. 83a 11.00% 85	356,155	0	77,530	0	278,625
0300008. 83a 9.25% 86	348,675	0	63,713	0	284,962
0300009. 83a 8.75% 88-89	501,099	0	274,784	0	226,315
0300010. 83a 8.25% 90-91	784,088	0	437,983	0	346,105
0300011. 83a 8.00% 87	164,741	0	74,415	0	90,326
0300012. 83a 7.75% 92	238,818	0	114,573	0	124,245
0300013. 83a 7.25% 95	279,254	0	123,104	0	156,150
0300014. 83a 7.00% 93	797,855	0	464,691	0	333,164
0300015. 83a 6.75% 96-97	602,519	0	384,847	0	217,672
0300016. 83a 6.50% 94	207,125	0	162,786	0	44,339
0300017. A-2000 7.00% 00	700,970	0	337,195	0	363,775
0300018. A-2000 6.75% 01	1,256,383	0	652,563	0	603,820
0300019. A-2000 6.50% 02	846,670	0	365,444	0	481,226
0300020. A-2000 6.25% 98-99	1,267,870	0	519,986	0	747,884
0300021. A-2000 6.00% 03, 09	3,002,979	0	1,898,215	0	1,104,764
0300022. A-2000 5.50% 04,07-08	4,618,117	0	3,399,708	0	1,218,409
0300023. A-2000 5.25% 05-06, 10	4,708,037	0	3,760,504	0	947,533
0300024. A-2000 5.00% 11	2,801,895	0	1,544,696	0	1,257,199
0300025. A-2000 4.50% 14	2,537,033	0	1,853,305	0	683,728
0300026. A-2000 4.25% 12	3,310,204	0	1,969,593	0	1,340,611
0300027. A-2000 4.00% 13	2,016,089	0	1,418,581	0	597,508
0300028. A-2012 4.00% 15-16	3,624,709	0	3,621,181	0	3,528
0300029. A-2012 3.75% 17-18	1,854,178	0	1,585,918	0	268,260
0300030. A-2012 2.25%-4.25% VM-22 Non-Jumbo 18-19 NB	4,370,878	0	3,074,445	0	1,296,433
0300031. 51 GAM 3.50%	221,660	0	0	0	221,660
0300032. 71 GAM 11.25%	991,464	0	0	0	991,464
0300033. 71 GAM 7.50%	1,078,796	0	0	0	1,078,796
0300034. 71 GAM 6.00%	703,490	0	0	0	703,490
0300035. 83 GAM 11.00% 85	1,000,580	0	0	0	1,000,580
0300036. 83 GAM 9.25% 86	621,679	0	0	0	621,679
0300037. 83 GAM 8.75% 88-89	1,502,051	0	0	0	1,502,051
0300038. 83 GAM 8.42% 91	373,378	0	0	0	373,378
0300039. 83 GAM 8.40% 92	824,532	0	0	0	824,532
0300040. 83 GAM 8.37% 90	879,242	0	0	0	879,242
0300041. 83 GAM 8.10% 93	878,385	0	0	0	878,385
0300042. 83 GAM 8.00% 87	891,104	0	0	0	891,104
0300043. 83 GAM 7.45% 94	927,493	0	0	0	927,493
0300044. 83 GAM 7.25% 95	1,156,502	0	0	0	1,156,502
0300045. 83 GAM 6.75% 96-97	2,627,750	0	0	0	2,627,750
0300046. 83 GAM 6.31% 98	1,829,592	0	0	0	1,829,592
0300047. 94 GAR 7.00% 00	1,259,393	0	0	0	1,259,393
0300048. 94 GAR 6.75% 01	2,872,210	0	0	0	2,872,210
0300049. 94 GAR 6.50% 02	2,557,536	0	0	0	2,557,536
0300050. 94 GAR 6.00% 03, 09	1,975,246	0	0	0	1,975,246
0300051. 94 GAR 6.30% 99	6,927,427	0	0	0	6,927,427

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300052. 94 GAR 5.50% 04, 07-08	7,072,674	0	0	0	7,072,674
0300053. 94 GAR 5.25% 05-06,10	16,252,375	0	0	0	16,252,375
0300054. 94 GAR 4.50% 14	5,033,685	0	0	0	5,033,685
0300055. 94 GAR 5.00% 11	4,388,330	0	0	0	4,388,330
0300056. 94 GAR 4.25% 12	4,399,842	0	0	0	4,399,842
0300057. 94 GAR 4.00% 13-16	12,818,663	0	0	0	12,818,663
0300058. 94 GAR 3.75% 17-18	7,562,909	0	0	0	7,562,909
0300059. 94 GAR 3.50%	1,090,416	0	0	0	1,090,416
0300060. 94 GAR 3.25%	175,176	0	0	0	175,176
0300061. 94 GAR 3.00%	586,063	0	0	0	586,063
0300062. 94 GAR 2.75%	544,280	0	0	0	544,280
0300063. 94 GAR 2.25%	86,691	0	0	0	86,691
0399997. Totals (Gross)	134,975,614	0	29,070,680	0	105,904,934
0399998. Reinsurance ceded	0	0	0	0	0
0399999. SCWLC: Totals (Net)	134,975,614	0	29,070,680	0	105,904,934
0400001. Prudential-Metropolitan ADB table and AM(5) 3.50% 33-47	1,433,383	0	1,433,383	0	0
0400002. Prudential INT ADB and 41 STD INT 3.50% 30-46	15,572,105	0	15,572,105	0	0
0400003. INTERCO DI and 41 CSO 3.50% 47-63, 67	56,806,328	0	56,806,328	0	0
0400004. INTERCO DI and 41 STD INT 3.50% 47-59	68,902,538	0	68,902,538	0	0
0400005. INTERCO DI adj and 41 STD IND 3.50% 47-67	30,138,801	30,138,801	0	0	0
0400006. 59 ADB 3.75% 19 NB	510,035	0	0	0	510,035
0400007. 59 ADB 4.50% 83-96	174	0	174	0	0
0400008. 59 ADB and 41 STD IND 3.00% 21-67	1,603,483	1,603,483	0	0	0
0400009. 59 ADB and 58 CSO 2.50% 62-82	187,096,615	0	187,096,615	0	0
0400010. 59 ADB and 80 CSO 4.50% 83-05	165,456,779	0	165,456,779	0	0
0400011. 59 ADB and 80 CSO 4.00% 06-08	223,560	0	223,560	0	0
0400012. 59 ADB and 80 CSO 2.50% 83	22,439,331	0	22,439,331	0	0
0400013. 59 ADB 3.00% 61 - 86	12,859	0	12,859	0	0
0400014. Modified 59 ADB 3.75% 19 NB	5,077,215	0	0	0	5,077,215
0400015. 59 ADB and 01 CSO 4.00% 06-12	189,716	0	189,716	0	0
0400016. 59 ADB and 01 CSO 3.50% 09, 13-19 NB	548,790	0	548,790	0	0
0400017. 59 ADB and 17 CSO 3.50% 17-19 NB	297,167	0	297,167	0	0
0499997. Totals (Gross)	556,308,879	31,742,284	518,979,345	0	5,587,250
0499998. Reinsurance ceded	486,775,410	31,557,615	455,217,795	0	0
0499999. Accidental Death Benefits: Totals (Net)	69,533,469	184,669	63,761,550	0	5,587,250
0500001. 26 Class(3) and 41 CSO 2.50% 59-63	24,479	0	24,479	0	0
0500002. 52 INTERCO Disa and 58 CSO 3.00% 62-84	8,065,042	0	8,065,042	0	0
0500003. 52 INTERCO Disa and 80 CSO 4.50% 84-05	84,483,118	0	84,483,118	0	0
0500004. 52 INTERCO Disa and 80 CSO 4.00% 06-08	183,759	0	183,759	0	0
0500005. 52 INTERCO Disa and 01 CSO 4.50% 04-05	77	0	77	0	0
0500006. 52 INTERCO Disa and 01 CSO 4.00% 06-12	42,258,816	0	42,258,816	0	0
0500007. 52 INTERCO Disa and 01 CSO 3.50% 13-18	25,088,675	0	25,088,675	0	0
0500008. 52 INTERCO Disa and 17 CSO 3.50% 17-19 NB	28,476,923	0	28,476,923	0	0
0500009. 52 INTERCO Disa and 01 CSO 3.75% 16	2,820,038	0	2,820,038	0	0
0500010. 52 INTERCO Disa and 17 CSO 3.75% 17-19 NB	8,639,116	0	8,639,116	0	0
0500011. 52 DIS. STUDY w 58 CSO 3.00%	49,139	0	49,139	0	0
0500012. 64 CDT and 58 CSO 3.00%	255,012	0	255,012	0	0
0500013. Prudential Accident Disability Experience 3.75% 19 NB	211,869	0	0	0	211,869
0599997. Totals (Gross)	200,556,063	0	200,344,194	0	211,869
0599998. Reinsurance ceded	29,882,911	0	29,882,911	0	0
0599999. Disability-Active Lives: Totals (Net)	170,673,152	0	170,461,283	0	211,869
0600001. 26 Class(3) 2.50% 39-63	1,741,182	0	1,741,182	0	0
0600002. 73-76 OASDI Disabled Workers Experience 4.50% 52-62, 66, 68-71, 74, 78-80, 82-06	412,596,332	0	412,596,332	0	0
0600003. 73-76 OASDI Disabled Workers Experience 4.00% 75-83, 06-12	47,200,762	0	47,200,762	0	0
0600004. 73-76 OASDI Disabled Workers Experience 3.75% 16-19 NB	35,953	0	35,953	0	0
0600005. 73-76 OASDI Disabled Workers Experience 3.50% 62-74, 13-19 NB	11,009,739	0	11,009,739	0	0
0600006. 52 INTERCO 3.00% 57 - 96	147,043	0	147,043	0	0
0600007. 52 INTERCO 3.50% 69 - 13	24,789,704	0	24,789,704	0	0
0600008. 52 INTERCO 4.00% 74 - 12	3,031,009	0	3,031,009	0	0
0600009. 52 INTERCO 4.50% 75 - 13	5,063,500	0	5,063,500	0	0
0600010. 52 INTERCO 5.00% 64 - 94	1,428,641	0	1,428,641	0	0
0600011. 52 INTERCO 5.50% 65 - 13	1,857,682	0	1,857,682	0	0
0600012. 52 INTERCO 6.00% 73 - 96	288,041	0	288,041	0	0
0600013. Unaccrued portion of liability for claims in course of settlement	1,011,593	0	1,011,593	0	0
0600014. Unaccrued portion of liability for claims incurred but unreported (less reinsurance)	28,661,828	0	28,661,828	0	0
0699997. Totals (Gross)	538,863,009	0	538,863,009	0	0
0699998. Reinsurance ceded	271,955,803	0	271,955,803	0	0
0699999. Disability-Disabled Lives: Totals (Net)	266,907,206	0	266,907,206	0	0
0700001. Additional Actuarial Reserves - Asset Adequacy Analysis	475,000,000	0	475,000,000	0	0
0700002. Additional Actuarial Reserves - Other Margins	326,822,579	19,843	326,802,736	0	0
0700003. Additional Actuarial Reserves - Asset Liability Analysis - AG38 8D	255,000,000	0	255,000,000	0	0
0700004. For the share value protection option under the systematic investment plan	1,224,006	0	1,224,006	0	0
0700005. For the minimum death benefit/living benefit under variable life	367,550,148	0	367,141,656	0	408,492
0700006. For excess of valuation net premiums over corresponding gross on respective policies, computed according to the standard valuation required by this state	30,535,192	0	30,535,192	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0700007. For substandard policies with extra premiums .	3,118,887	0	3,118,887	0	0
0799997. Totals (Gross)	1,459,250,812	19,843	1,458,822,477	0	408,492
0799998. Reinsurance ceded	297,467,998	0	297,467,998	0	0
0799999. Miscellaneous Reserves: Totals (Net)	1,161,782,814	19,843	1,161,354,479	0	408,492
9999999. Totals (Net) - Page 3, Line 1	75,717,414,035	9,771,374	38,839,979,394	1,854	36,867,661,413

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

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

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

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

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

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

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [X] No [ ]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $ 81,943,730,017
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
Market Value
7.3 State the amount of reserves established for this business: ..... $ 0
7.4 Identify where the reserves are reported in the blank:
N/A

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

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

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

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
Disability - Active Lives (Waiver of Premium Reserves)	52 INTERCO Disa (polynomial extrapolation post age 64)	52 INTERCO Disa (flat post age 64)	(45,532,845)
Miscellaneous Reserves (Deficiency Reserves)	52 INTERCO Disa (polynomial extrapolation post age 64)	52 INTERCO Disa (flat post age 64)	(139,881,419)
Retirement - Reserve for a single longevity reinsurance contract	S1PxA CMI 2013 3.50%	S2PxA CMI 2017 3.00%	0
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	(185,414,264)
9999999 - Total (Column 4, only)			(185,414,264)

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	85,360,041	99,476	0	8,155	0	0	0	0	0	0	2,554,642	82,463,328	234,440
2.	Additional contract reserves (b)	7,206,800,028	22,164,258	0	555,481	0	0	0	0	0	0	1,415,204	7,140,296,733	42,368,352
3.	Additional actuarial reserves-Asset/Liability analysis	1,584,438,365	0	0	0	0	0	0	0	0	0	0	1,584,438,365	0
4.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
5.	Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	8,876,598,434	22,263,734	0	563,636	0	0	0	0	0	0	3,969,846	8,807,198,426	42,602,792
8.	Reinsurance ceded	6,530,084	0	0	0	0	0	0	0	0	0	2,950,464	3,577,327	2,293
9.	Totals (Net)	8,870,068,350	22,263,734	0	563,636	0	0	0	0	0	0	1,019,382	8,803,621,099	42,600,499
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	3,654,642,769	240,235	0	1,173	0	0	0	0	0	0	2,874,073,292	780,014,351	313,718
11.	Additional actuarial reserves-Asset/Liability analysis	1,556,348	0	0	0	0	0	0	0	0	0	0	1,556,348	0
12.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	3,656,199,117	240,235	0	1,173	0	0	0	0	0	0	2,874,073,292	781,570,699	313,718
15.	Reinsurance ceded	171,399,558	0	0	0	0	0	0	0	0	0	169,253,303	1,840,245	306,010
16.	Totals (Net)	3,484,799,559	240,235	0	1,173	0	0	0	0	0	0	2,704,819,989	779,730,454	7,708
17.	TOTAL (Net)	12,354,867,909	22,503,969	0	564,809	0	0	0	0	0	0	2,705,839,371	9,583,351,553	42,608,207
18.	TABULAR FUND INTEREST	406,657,357	814,637	0	20,416	0	0	0	0	0	0	91,289,949	313,455,370	1,076,985
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	0	0	0	0

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

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

Individual Long Term Care active life reserves are one-year full preliminary term reserves based on 2014 Milliman Long Term Care Guidelines with modifications for morbidity, company experience with statutory prescribed caps for lapse, 1983 GAM for older products and 1994 GAM for the new generation products for mortality, and interest rates ranging from 3.5% to 4.5% depending on the effective date of coverage of each participant. Group Long Term Care active life reserves are one-year full preliminary term reserves based on 2014 Milliman Long Term Care Guidelines with modifications for morbidity, company experience with statutory prescribed caps for lapse, 1983 GAM mortality for older products and 1994 GAM for the new generation products and interest rates ranging from 3.5% to 5.5% depending on the effective date of coverage of each participant. Individual and Group Long Term Care claim reserves represent the present value of benefits payable to insureds in benefit status using claim termination rates based on the 2017 Milliman Long Term Care Guidelines with modifications and interest rates ranging from 3.5% to 4.5% depending on the disablement date claim for each claimant. The Group Long Term Disability reserve basis is the 2012 GLTD Valuation Table blended with Prudential experience, 2 3/4%, 3%, 3 1/4%, 3 1/2%, 4%, 4 1/4%, 4 1/2%, 5%, 5 1/4%, 5 1/2%, 5 3/4%, 6%, 6 1/4%, 6 3/4%. Metlife Long Term Care Active Life Reserves is using 1983 GAM mortality table and interest rates ranging from 3.5% to 5.5%. For Disable Life Reserve they are using Metlife Termination Experience and interest rate ranging of 3.5%. 1964 Commissioners Disability and 1958 CSO, 3 ½%, 4%, 4 ½%, 5 ½%, 6%. 1959 ADB Table (increased by 15% for dismemberment benefit(s) and 1958 CSO 3 ½%, 4%, 4 ½%, 5 ½%, 6%. 1985 CIDA table and 1980 CSO 3 ½%, 4%, 4 ½%, 5 ½%, 6%. 1964 CDT and 1980 CSO 3 ½%, 4%, 4 ½%, 5 ½%, 6%. 1985 CIDA and 1958 CSO 5.5%. 1994 GAM with projection 2.75%. Individual Medical Active Life Reserve was calculated using Gross Premium Valuation method and uses a discount rate of 3.45%. The statutory reserve for individual and group accident and health contracts generally consists of a contract reserve and a claim reserve. These reserves are subject to prospective gross premium valuation. For the single inforce Retiree Medical Buy-In contract, the contract reserve is calculated on the two-year full preliminary term method, which simplifies to the present value of benefits for this contract, which is a single premium contract. For contract reserves, the mortality basis used in the valuation is the Group Annuity Reserve with projection, and the valuation interest rate is 3.50%. For claim reserves, the impact of morbidity on the net contractual cash flows is limited, and 100% utilization of benefits per contract year is assumed. This results in a statutory reserve that is higher than the minimum reserve determined according to the applicable standards.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	20,658,207,349	3,785,529,706	1,465,628,573	5,227,030,928	5,066,418,222	5,113,599,920
2. Deposits received during the year	6,155,781,208	4,330,865,000	129,202,399	1,324,585,228	156,088,035	215,040,546
3. Investment earnings credited to the account	574,578,955	62,493,735	59,948,240	109,806,988	129,956,575	212,373,417
4. Other net change in reserves	(1,853,642)	(1,853,642)	0	0	0	0
5. Fees and other charges assessed	0	0	0	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	6,875,034,385	4,058,461,683	166,522,281	1,494,775,136	373,630,789	781,644,496
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	20,511,679,485	4,118,573,116	1,488,256,931	5,166,648,008	4,978,832,043	4,759,369,387
10. Reinsurance balance at the beginning of the year	(3,940,193,232)	0	20,761,768	0	(4,983,870,467)	1,022,915,468
11. Net change in reinsurance assumed	62,498,052	0	2,442,180	0	(30,466)	60,086,338
12. Net change in reinsurance ceded	(86,632,233)	0	0	0	(86,632,233)	0
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(3,791,062,947)	0	23,203,948	0	(4,897,268,700)	1,083,001,806
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	16,720,616,538	4,118,573,116	1,511,460,879	5,166,648,008	81,563,342	5,842,371,193

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	18,337,451	0	108,713	2,433,975	0	0	0	14,829,684	743,647	0	221,432
	1.2 Reinsurance assumed	699,254,317	0	210,736,273	207,324	0	0	139,694	488,171,026	0	0	0
	1.3 Reinsurance ceded	4,967,125	0	4,745,693	0	0	0	0	0	0	0	221,432
	1.4 Net	712,624,643	0	206,099,293	2,641,299	0	0	139,694	503,000,710	743,647	0	0
2. In course of settlement:												
2.1 Resisted	2.11 Direct	4,121,451	0	876,211	0	0	0	2,165,560	0	1,079,680	0	0
	2.12 Reinsurance assumed	16,672,000	0	16,672,000	0	0	0	0	0	0	0	0
	2.13 Reinsurance ceded	15,446,211	0	15,446,211	0	0	0	0	0	0	0	0
	2.14 Net	5,347,240	0	(b) 2,102,000	(b) 0	0	(b) 0	(b) 2,165,560	0	1,079,680	0	0
2.2 Other	2.21 Direct	856,504,345	0	209,285,132	0	0	0	553,329,222	0	76,338,800	0	17,551,191
	2.22 Reinsurance assumed	486,309,547	0	486,022,097	0	0	0	287,450	0	0	0	0
	2.23 Reinsurance ceded	521,273,994	0	438,372,550	0	0	0	76,627,681	0	6,273,763	0	0
	2.24 Net	821,539,898	0	(b) 256,934,679	(b) 0	0	(b) 0	(b) 476,988,991	0	(b) 70,065,037	(b) 0	(b) 17,551,191
3. Incurred but unreported:												
	3.1 Direct	583,741,912	4,171,000	93,648,318	0	0	0	442,315,709	0	42,891,810	0	715,075
	3.2 Reinsurance assumed	186,576,699	0	185,918,628	0	0	0	658,071	0	0	0	0
	3.3 Reinsurance ceded	258,800,411	4,149,000	182,176,750	0	0	0	69,066,896	0	3,407,765	0	0
	3.4 Net	511,518,200	22,000	(b) 97,390,196	(b) 0	0	(b) 0	(b) 373,906,884	0	(b) 39,484,045	(b) 0	(b) 715,075
4. TOTALS	4.1 Direct	1,462,705,159	4,171,000	303,918,374	2,433,975	0	0	997,810,491	14,829,684	121,053,937	0	18,487,698
	4.2 Reinsurance assumed	1,388,812,563	0	899,348,998	207,324	0	0	1,085,215	488,171,026	0	0	0
	4.3 Reinsurance ceded	800,487,741	4,149,000	640,741,204	0	0	0	145,694,577	0	9,681,528	0	221,432
	4.4 Net	2,051,029,981	(a) 22,000	(a) 562,526,168	2,641,299	0	0	(a) 853,201,129	503,000,710	111,372,409	0	18,266,266

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ 0 in Column 2, $ 215,794 in Column 3 and $ 0 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 29,673,421 Individual Annuities $ 0 , Credit Life (Group and Individual) $ 0 , and Group Life $ 0 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 2,999,351,034 Credit (Group and Individual) Accident and Health $ 0 , and Other Accident and Health $ 485,448,524 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	18,080,365,491	99,617,118	2,950,639,582	309,845,674	3,575,299	0	4,199,334,754	9,471,438,755	939,545,284	0	106,369,025
1.2 Reinsurance assumed	5,901,063,626	0	3,581,246,229	347,925,916	0	0	974,961	1,970,916,520	0	0	0
1.3 Reinsurance ceded	6,351,300,555	99,073,212	4,257,637,096	0	0	0	1,963,699,008	0	29,174,395	0	1,716,844
1.4 Net	(d) 17,630,128,562	543,906	2,274,248,715	657,771,590	3,575,299	0	2,236,610,707	11,442,355,275	910,370,889	0	104,652,181
2. Liability December 31, current year from Part 1:											
2.1 Direct	1,462,705,159	4,171,000	303,918,374	2,433,975	0	0	997,810,491	14,829,684	121,053,937	0	18,487,698
2.2 Reinsurance assumed	1,388,812,563	0	899,348,998	207,324	0	0	1,085,215	488,171,026	0	0	0
2.3 Reinsurance ceded	800,487,741	4,149,000	640,741,204	0	0	0	145,694,577	0	9,681,528	0	221,432
2.4 Net	2,051,029,981	22,000	562,526,168	2,641,299	0	0	853,201,129	503,000,710	111,372,409	0	18,266,266
3. Amounts recoverable from reinsurers December 31, current year	199,254,050	0	177,359,126	0	0	0	15,663,376	0	6,231,548	0	0
4. Liability December 31, prior year:											
4.1 Direct	1,387,164,200	4,312,000	309,779,676	1,949,215	0	0	933,129,681	11,544,839	107,906,875	0	18,541,914
4.2 Reinsurance assumed	1,119,480,922	0	772,133,689	3,306,130	0	0	1,488,153	342,552,950	0	0	0
4.3 Reinsurance ceded	707,382,536	4,289,000	579,576,503	0	0	0	114,889,652	0	8,247,845	0	379,536
4.4 Net	1,799,262,587	23,000	502,336,862	5,255,345	0	0	819,728,183	354,097,789	99,659,030	0	18,162,378
5. Amounts recoverable from reinsurers December 31, prior year	201,896,168	0	185,391,263	0	0	0	10,787,964	0	5,716,941	0	0
6. Incurred Benefits											
6.1 Direct	18,155,906,450	99,476,118	2,944,778,280	310,330,434	3,575,299	0	4,264,015,564	9,474,723,600	952,692,346	0	106,314,809
6.2 Reinsurance assumed	6,170,395,267	0	3,708,461,538	344,827,110	0	0	572,023	2,116,534,596	0	0	0
6.3 Reinsurance ceded	6,441,763,642	98,933,212	4,310,769,660	0	0	0	1,999,379,345	0	31,122,685	0	1,558,740
6.4 Net	17,884,538,074	542,906	2,342,470,158	655,157,544	3,575,299	0	2,265,208,241	11,591,258,196	921,569,661	0	104,756,069

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

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 23,113,633 in Line 1.1, $ 1,190,979 in Line 1.4.
$ 23,028,085 in Line 6.1, and $ 1,189,696 in Line 6.4.

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

(d) Includes $ 60,152,565 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	0	0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	0	0	0
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	0	0	0
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	0	0	0
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	644,433	299,405	(345,028)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	16,132,155	15,416,106	(716,049)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
	15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	3,079,577	0	(3,079,577)
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	546,868	511,318	(35,550)
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	1,043,907,042	841,092,006	(202,815,036)
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	197,164,580	145,073,436	(52,091,144)
21.	Furniture and equipment, including health care delivery assets	182,328,036	180,024,929	(2,303,107)
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0
24.	Health care and other amounts receivable	27,942,513	20,632,897	(7,309,616)
25.	Aggregate write-ins for other than invested assets	2,166,525,555	2,572,474,695	405,949,140
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,638,270,759	3,775,524,792	137,254,033
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	3,638,270,759	3,775,524,792	137,254,033
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Prepaid pension expense	2,091,302,424	2,356,410,449	265,108,025
2502.	Miscellaneous assets	75,105,683	215,313,108	140,207,425
2503.	Receivable for sales on investments over 15 days	117,448	751,138	633,690
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	2,166,525,555	2,572,474,695	405,949,140

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

1A. Accounting Practices

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

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

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

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

The Department approved a permitted accounting practice related to variable annuities that differs from SAP. In conjunction with the calculation of reserves per SSAP No. 51R, "Life Contracts" ("SSAP No. 51R"), the permitted practice allows for adjustments to the discount rate and "bond class" return prescribed parameters of the Actuarial Guideline 43, "CARVM for Variable Annuities" ("AG 43"), standard scenario calculation to be more consistent with current market conditions. The permitted accounting practice also effected the calculation of current and net admitted tax assets. The permitted practice is referred to as "Reserve calculation adjustments" in the below financial statement reconciliation. The permitted accounting practice was discontinued as of fourth quarter 2019.

NOTES TO FINANCIAL STATEMENTS

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

	SSAP #	F/S Page	F/S Line #	12/31/2019	12/31/2018
Net Income					
(1) New Jersey state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	($169,297,629)	$1,324,464,970
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	4	5	(1,020,634,800)	(144,477,060)
Separate Account Valuation	56	4	19	1,020,634,800	144,477,060
(3) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Reserve calculation adjustments	51R	4	19	0	1,178,402
Reserve calculation adjustments	51R	4	32	0	(25,564,349)
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	($169,297,629)	$1,348,850,917
Surplus					
(5) New Jersey state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$11,483,313,853	$10,694,835,634
(6) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Admit leasehold improvements	19	4	41	41,189,164	40,281,913
(7) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Deferred gain amortization in insurance subsidiary	61R	4	38	(55,781,958)	(62,194,596)
Reserve calculation adjustments	51R	4	19	0	1,178,402
Reserve calculation adjustments	51R	4	32	0	(25,564,349)
Reserve calculation adjustments	51R	4	40	0	25,564,349
Reserve calculation adjustments	51R	4	41	0	(29,399,001)
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$11,497,906,647	$10,744,968,916
Assets					
(9) New Jersey state basis (Page 2, Line 28, Columns 3 & 4)	XXX	XXX	XXX	$292,318,260,622	$271,164,345,897
(10) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	2	27	(2,613,704,365)	450,227,938
Admit leasehold improvements	19	2	25	41,189,164	40,281,913
(11) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Deferred gain amortization in insurance subsidiary	61R	2	2.2	(55,781,958)	(62,194,596)
Reserve calculation adjustments	51R	2	18.2	0	(3,834,652)
Reserve calculation adjustments	51R	2	18.1	0	(25,564,349)
(12) NAIC SAP (9-10-11=12)	XXX	XXX	XXX	$294,946,557,781	$270,765,429,643
Liabilities					
(13) New Jersey state basis (Page 3, Line 28, Columns 1 & 2)	XXX	XXX	XXX	$280,834,946,769	$260,469,510,263
(14) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	3	1	(1,020,634,800)	(144,477,060)
Separate Account Valuation	56	3	27	(1,593,069,565)	594,704,998
(15) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Reserve calculation adjustments	51R	3	1	0	(1,178,402)
(16) NAIC SAP (13-14-15=16)	XXX	XXX	XXX	$283,448,651,134	$260,020,460,727

1B. Use of Estimates

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

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

NOTES TO FINANCIAL STATEMENTS

1C. Accounting Policy

In addition, the Company uses the following accounting policies:

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

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

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

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

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

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

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

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

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

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

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

The NAIC designations for non-agency residential mortgage-backed securities ("RMBS"), including asset-backed securities collateralized by sub-prime mortgages, are based on security level expected losses as modeled by an independent third party (engaged by the NAIC) and the statutory carrying value of the security, including any purchase discounts or impairment charges previously recognized. The model used in determining NAIC designations was updated and utilized for reporting as of December 31, 2019 and December 31, 2018.

Similar to the change for RMBS, the NAIC designations for commercial mortgage-backed securities ("CMBS") are based on security level expected losses as modeled by an independent third party (engaged by the NAIC) and the statutory carrying value of the security, including any purchase discounts or impairment charges previously recognized. The model used in determining NAIC designations was updated and utilized for reporting as of December 31, 2019 and December 31, 2018.

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

1D. Going Concern

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

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

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

The Company has assessed the non-insurance entities subject to SSAP No. 97, and, based upon the amount of capital that these entities represent and the Company's strong capital position, the Company has decided not to obtain GAAP audits for 27 entities as of December 31, 2019. The Company has therefore valued these entities for purposes of its financial statements at zero. At the end of future

NOTES TO FINANCIAL STATEMENTS

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

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

In March 2017, the NAIC adopted revisions to SSAP No. 35R, "Guaranty Fund and Other Assessments" ("SSAP No. 35R"). The revision allows for the discounting of liabilities for guaranty funds and the related assets recognized from accrued and paid liability assessments from insolvencies of entities that wrote long term care contracts. See Note 14B for details regarding guaranty fund assessments.

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

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

3. BUSINESS COMBINATIONS AND GOODWILL

3A. Statutory Purchase Method

Goodwill represents the excess of the amounts the Company paid to acquire subsidiaries and other businesses over the fair value of their net assets at the date of acquisition. When indication of impairment exists, management tests goodwill for the impairment based upon estimates of the fair value of the acquired entity to which the goodwill relates and compares the carrying value of the acquired entity, including the recorded goodwill, to its estimated fair value at that date. Goodwill is considered impaired when the fair value of the investment in the acquired entity is less than the carrying value of the investment, including the recorded goodwill and the decline is considered other-than-temporary. Given changes in facts and circumstances, this test could lead to reductions in goodwill that could have an adverse effect of the Company’s financial condition. Below is a chart detailing the goodwill held by the Company as of December 31, 2019:

1 Purchased Entity	2 Acquisition Date	3 Cost of Acquired Entity	4 Original amount of Admitted goodwill	5 Admitted Goodwill as of the reporting date	6 Amount of goodwill amortized during the reporting period	7 Admitted Goodwill as a % of SCA BACV, gross of admitted goodwill
Ada Cogen Holdings LP	12/10/2013	$4,848,436	$4,789,066	$1,715,817	$578,531	100.00%
Dale Bakken Partners 2012, LLC	12/31/2013	2,962,963	100,000	0	16,667	0.00%
Warwick	2/21/2014	2,507,252	425,314	170,126	42,531	0.74%
AmeriMark Holdings, LLC - Series A Common Units - N	5/31/2013	167,568	167,568	0	12,568	0.00%
AmeriMark Holdings, LLC - Series A Common Units - Converted R	5/31/2013	2,165,746	2,165,746	0	162,431	0.00%
Amerimark Series A Preferred Units N	5/31/2013	83,784	71,865	0	5,390	0.00%
Amerimark Series A Preferred Units Converted R	5/31/2013	2,792,799	2,395,500	0	179,663	0.00%
NNE Holding LLC	4/24/2015	16,000,000	6,706,366	670,637	1,341,273	19.29%
Pirlo Energy Holdings, LLC	9/12/2016	48,000,000	7,498	5,061	750	0.01%
Dale Oklahoma II, LLC	9/26/2016	1,500,447	132,165	46,260	26,432	0.35%
Dale Bakken Partners 2012, LLC	12/31/2013	2,962,963	128,514	0	21,419	0.00%
Dale/P Minerals LP	12/31/2013	6,000,000	170,079	68,032	17,008	0.29%
Choctaw Generation	2/28/2013	195,376	289,302	97,675	28,161	99.89%
Total		XXX	XXX	$2,773,608	$2,432,824	XXX

3B. Statutory Merger

The Company had no statutory mergers during 2019 or 2018.

3C. Assumption Reinsurance

There was no goodwill resulting from assumption reinsurance during 2019 or 2018.

NOTES TO FINANCIAL STATEMENTS

3D. Impairment Loss

Based on market performance throughout the year, Amerimark's Preferred and Common stock value was driven down to zero, resulting in the impairment of the goodwill associated. Furthermore, the fair value was determined on a Multiples Approach using a valuation multiple of 5.8x. The amount that was charged to realized capital losses for the Company was $1,760,248 during 2019.

4. DISCONTINUED OPERATIONS

The Company did not have any material discontinued operations during 2019 or 2018.

5. INVESTMENTS

5A. Mortgage Loans

(1) The maximum and minimum lending rates for new mortgage loans as of December 31, 2019 were: farm loans 5.90% and 3.15%; city loans 8.50% and 1.27%. There were no new purchase money mortgages loaned as of December 31, 2019.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages is no greater than 80%, except loans made pursuant to title 17B, Chapter 20, Section 1h, Revised Statutes of New Jersey. The mortgage loans are geographically dispersed or distributed throughout the United States with the largest concentrations in California (27.31%), New York (8.93%) and Texas (8.82%) and included loans secured by properties in Europe (7.27%), Australia (1.23%), Mexico (0.83%) and Canada (0.60%).

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

NOTES TO FINANCIAL STATEMENTS

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

			Residential		Commercial			
		Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a.	**Current Year**							
1.	Recorded Investment (All)							
	(a) Current	$1,654,610,697	$0	$0	$0	$19,699,624,656	$62,386,812	$21,416,622,165
	(b) 30-59 days Past Due	0	0	0	0	0	0	$0
	(c) 60-89 Days Past Due	0	0	0	0	0	0	$0
	(d) 90-179 Days Past Due	0	0	0	0	0	0	$0
	(e) 180+ Days Past Due	12,183,169	0	0	0	0	0	$12,183,169
2.	Accruing Interest 90-179 Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	$0
3.	Accruing Interest 180+ Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	$0
4.	Interest Reduced							
	(a) Recorded Investment	$6,240,000	$0	$0	$0	$0	$0	$6,240,000
	(b) Number of Loans	1	0	0	0	0	0	1
	(c) Percent Reduced	0.01%	0%	0%	0%	0%	0%	0.01%
5.	Participant in a Mortgage Loan Agreement							
	(a) Recorded Investment	$0	$0	$0	$0	$250,861,970	$0	$250,861,970
b.	**Prior Year**							
1.	Recorded Investment (All)							
	(a) Current	$1,658,800,282	$0	$0	$0	$17,467,992,788	$0	$19,126,793,070
	(b) 30-59 days Past Due	0	0	0	0	0	0	$0
	(c) 60-89 Days Past Due	0	0	0	0	0	0	$0
	(d) 90-179 Days Past Due	0	0	0	0	0	0	$0
	(e) 180+ Days Past Due	12,957,779	0	0	0	0	0	$12,957,779
2.	Accruing Interest 90-179 Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	$0
3.	Accruing Interest 180+ Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	$0
4.	Interest Reduced							
	(a) Recorded Investment	$38,379,397	$0	$0	$0	$88,846,379	$0	$127,225,776
	(b) Number of Loans	4	0	0	0	2	0	6
	(c) Percent Reduced	0.20%	0%	0%	0%	0.91%	0%	1.11%
5.	Participant in a Mortgage Loan Agreement							
	(a) Recorded Investment	$0	$0	$0	$0	$245,467,467	$0	$245,467,467

NOTES TO FINANCIAL STATEMENTS

(5) The Company did not have investments in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan during 2019 and 2018.

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

			Residential		Commercial			
		Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a.	**Current Year**							
1.	Average Recorded Investment	$0	$0	$0	$0	$0	$0	$0
2.	Interest Income Recognized	$15,148	$0	$0	$0	$0	$0	$15,148
3.	Recorded Investments on Nonaccrual Status	$12,183,169	$0	$0	$0	$0	$0	$12,183,169
4.	Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	$37,338	$0	$0	$0	$0	$0	$37,338
b.	**Prior Year**							
1.	Average Recorded Investment	$0	$0	$0	$0	$0	$0	$0
2.	Interest Income Recognized	$0	$0	$0	$0	$0	$0	$0
3.	Recorded Investments on Nonaccrual Status	$15,944,698		$0	$0	$0	$0	$15,944,698
4.	Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	$196,955	$0	$0	$0	$0	$0	$196,955

(7) The Company did not have allowances for credit losses as of December 31, 2019.

(8) The Company did not have mortgage loans derecognized as a result of foreclosure as of December 31, 2019.

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

5B. Debt Restructuring

	December 31, 2019	December 31, 2018
(1) Total recorded investment in restructuring loans	$0	$169,324
(2) Total related realized capital losses	$0	$0
(3) Total contractual commitments to extend credit to debtors owning receivables whose terms have been modified in trouble debt restructurings	$0	$0

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

5C. Reverse Mortgages

The Company did not have reverse mortgages that required disclosure during 2019 or 2018.

NOTES TO FINANCIAL STATEMENTS

5D. Loan-Backed Securities

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

(2) As of December 31, 2019, the Company had no loan-backed securities, within the scope of SSAP No. 43R, "Loan-backed and Structured Securities" with a recognized other-than-temporary impairment, classified on the basis of either, a) intent to sell or b) inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis.

(3) The amounts in the table below, listed in Column 4, represent the "Net realized capital gains/(losses)" recorded in compliance with SSAP No. 43R for the year ended December 31, 2019.

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
00105HDZ6	$570,605	$562,024	$8,581	$562,024	$547,316	1Q19
152314GS3	1,663,369	1,645,626	17,743	1,645,626	1,645,681	1Q19
84751PBL2	25,009	24,970	39	24,970	24,564	1Q19
00105HDZ6	548,242	548,050	192	548,050	542,627	2Q19
29445FAD0	167,181	167,110	71	167,110	167,111	2Q19
589929J58	882,817	879,015	3,802	879,015	879,674	2Q19
00105HDZ6	540,952	537,218	3,734	537,218	533,597	3Q19
12667FYT6	142,750	140,082	2,668	140,082	140,062	3Q19
00105HDZ6	524,490	523,367	1,123	523,367	505,964	4Q19
12667FYT6	57,352	57,332	20	57,332	58,412	4Q19
84751PLP2	843,147	825,337	17,810	825,337	825,048	4Q19
Total	$5,965,914	$5,910,131	$55,783	$5,910,131	$5,870,056	

(4) As of December 31, 2019 the following totals represent all impaired securities for which an other-than-temporary-impairment has not been recognized in earnings as a realized loss, segregated by those securities that have been in a continuous unrealized loss position for less than twelve months and those that have been in a continuous unrealized loss position for twelve months or longer.

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

a. Aggregate amount of unrealized losses:

1. Less than 12 Months	($13,747,855)
2. 12 Months or Longer	($110,282,489)

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

1. Less than 12 Months	$3,226,837,906
2. 12 Months or Longer	$2,821,830,714

NOTES TO FINANCIAL STATEMENTS

5E. Dollar Repurchase Agreements and Securities Lending Transactions

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

(2) Assets Pledged As Collateral

The Company did not have any of its assets pledged as collateral for dollar repurchase agreements as of December 31, 2019. The Company has none of its assets pledged as collateral, which would be classified as "Securities pledged to creditors" as of December 31, 2019. Please refer to Note 5F and 5G for repurchase agreements and reverse repurchase agreements transactions, respectively.

(3) Collateral Received

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

(a) Aggregate Amount Collateral Received

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

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

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

NOTES TO FINANCIAL STATEMENTS

(a) Aggregate Amount Collateral Received

December 31, 2018	
	(1) Fair Value
1. Securities Lending:	
(a) Open	$2,462,744,882
(b) 30 Days or Less	0
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	$2,462,744,882
(g) Securities Received	0
(h) Total Collateral Received	$2,462,744,882
2. Dollar Repurchase Agreements:	
(a) Open	$0
(b) 30 Days or Less	0
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	$0
(g) Securities Received	0
(h) Total Collateral Received	$0

(b) The aggregate fair value of all securities acquired from the use of the reinvested collateral was $2,424,062,228 as of December 31, 2018, including the investment in NAIC Exempt (FNMA) pass-through securities.

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

(4) As of December 31, 2019, the Company did not have any security lending transaction administered by an affiliate agent in which one line reporting of the reinvested collateral is used.

NOTES TO FINANCIAL STATEMENTS

(5) Collateral Reinvestment

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

December 31, 2018		
	(1) Amortized Cost	(2) Fair Value
1. Securities Lending:		
(a) Open	$0	$0
(b) 30 Days or Less	191,080,497	190,578,588
(c) 31 to 60 Days	110,147,990	110,119,774
(d) 61 to 90 Days	222,914,117	222,926,919
(e) 91 to 120 Days	75,755,775	75,752,935
(f) 121 to 180 Days	115,960,176	115,925,133
(g) 181 to 365 Days	285,411,253	285,144,735
(h) 1 to 2 years	743,765,465	741,663,368
(i) 2 to 3 years	506,792,007	505,865,350
(j) Greater than 3 years	177,345,340	176,085,426
(k) Subtotal	$2,429,172,620	$2,424,062,228
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$2,429,172,620	$2,424,062,228
2. Dollar Repurchase Agreement:		
(a) Open	$0	$0
(b) 30 Days or Less	0	0
(c) 31 to 60 Days	0	0
(d) 61 to 90 Days	0	0
(e) 91 to 120 Days	0	0
(f) 121 to 180 Days	0	0
(g) 181 to 365 Days	0	0
(h) 1 to 2 years	0	0
(i) 2 to 3 years	0	0
(j) Greater than 3 years	0	0
(k) Subtotal	$0	$0
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$0	$0

b. We conduct asset-based or secured financing within our insurance and other subsidiaries, including transactions such as securities lending and mortgage dollar rolls, in order to earn spread income, to borrow funds, or to facilitate trading activity. The collateral received in connection with these programs is primarily used to purchase securities in the short-term spread portfolios of our domestic insurance entities. Investments held in the short-term spread portfolios include cash and cash equivalents, short-term investments and bonds, including mortgage- and asset-backed securities. At December 31, 2018, the Company has sufficient assets to cover its secured borrowing liability.

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

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

(7) As of December 31, 2019, the Company has no securities lending transactions that extend beyond one year from the reporting date.

5F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) For repurchase agreements, Company and NAIC policies require a minimum of 95% of the fair value of securities under these agreements to be maintained as collateral. We conduct asset-based or secured financing within our insurance and other subsidiaries, including transactions such as repurchase agreements, in order to earn spread income, to borrow funds, or to facilitate trading activity. The collateral received in connection with these programs is primarily used to purchase securities in the short-term spread portfolios of our domestic insurance entities. Investments held in the short-term spread portfolios include cash and cash equivalents, short-term investments and bonds, including mortgage- and asset-backed securities. At December 31, 2019, the Company has sufficient assets to cover its secured borrowing liability.

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

NOTES TO FINANCIAL STATEMENTS

REPURCHASE TRANSACTION - CASH TAKER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
Open - No Maturity	$7,265,544,525	$7,565,855,090	$7,198,506,925	$7,139,688,404
Overnight	174,643,750	0	195,439,600	0
2 Days to 1 Week	175,175,000	0	106,891,763	0
>1 Week to 1 Month	173,831,250	20,282,500	0	0
>1 Month to 3 Months	172,362,500	19,665,000	0	0
>3 Months to 1 Year	0	0	0	0
> 1 Year	$0	$0	$0	$0
b. Ending Balance				
Open - No Maturity	$6,838,864,691	$6,704,410,929	$6,567,164,866	$6,812,385,297
Overnight	0	0	0	0
2 Days to 1 Week	0	0	0	0
>1 Week to 1 Month	0	20,187,500	0	0
>1 Month to 3 Months	0	0	0	0
>3 Months to 1 Year	0	0	0	0
> 1 Year	$0	$0	$0	$0

(4) The Company did not have any securities sold or outstanding for which the repo agreement defaulted as of December 31, 2019.

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	$0	$0	$0	$0
2. Nonadmitted- Subset of BACV	$0	$0	$0	$0
3. Fair Value	$7,370,489,054	$7,719,512,616	$7,343,872,296	$7,251,004,887
b. Ending Balance				
1. BACV	$6,060,083,066	$5,765,863,965	$5,296,250,946	$5,724,844,833
2. Nonadmitted- Subset of BACV	$0	$0	$0	$0
3. Fair Value	$6,928,216,742	$6,825,705,413	$6,676,426,245	$6,893,482,065

NOTES TO FINANCIAL STATEMENTS

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

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds - BACV	$0	$5,724,844,833	$0	$0
b. Bonds - FV	$0	$6,893,482,065	$0	$0
c. LB & SS - BACV	0	0	0	0
d. LB & SS - FV	0	0	0	0
e. Preferred Stock - BACV	0	0	0	0
f. Preferred Stock - FV	0	0	0	0
g. Common Stock	0	0	0	0
h. Mortgage Loans - BACV	0	0	0	0
i. Mortgage Loans - FV	0	0	0	0
j. Real Estate - BACV	0	0	0	0
k. Real Estate - FV	0	0	0	0
l. Derivatives - BACV	0	0	0	0
m. Derivatives - FV	0	0	0	0
n. Other Invested Assets - BACV	0	0	0	0
o. Other Invested Assets - FV	0	0	0	0
p. Total Assets- BACV	$0	$5,724,844,833	$0	$0
q. Total Assets- FV	$0	$6,893,482,065	$0	$0

ENDING BALANCE

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

(7) Collateral Received - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$7,265,544,525	$7,565,855,090	$7,198,506,925	$7,139,688,404
2. Securities (FV)	$0	$0	$0	$0
b. Ending Balance				
1. Cash	$6,838,864,691	$6,724,598,429	$6,567,164,866	$6,812,385,297
2. Securities (FV)	$0	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

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

ENDING BALANCE

ENDING BALANCE	1	2	3	4
	NONE	NAIC 1	NAIC 2	NAIC 3
a. Cash	$6,812,385,297	$0	$0	$0
b. Bonds - FV	0	0	0	0
c. LB & SS - FV	0	0	0	0
d. Preferred Stock - FV	0	0	0	0
e. Common Stock	0	0	0	0
f. Mortgage Loans - FV	0	0	0	0
g. Real Estate - FV	0	0	0	0
h. Derivatives - FV	0	0	0	0
i. Other Invested Assets - FV	0	0	0	0
j. Total Collateral Assets - FV	$6,812,385,297	$0	$0	$0

ENDING BALANCE

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

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and Continuous	$6,812,385,297
b. 30 Days or Less	$0
c. 31 to 90 days	$0
d. >90 Days	$0

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

	Amortized Cost	Fair Value
a. 30 Days or Less	$758,388,856	$762,664,022
b. 31 to 60 Days	$213,721,646	$213,913,276
c. 61 to 90 Days	$160,871,659	$160,916,005
d. 91 to 120 Days	$115,874,140	$115,860,639
e. 121 to 180 Days	$497,768,637	$498,133,096
f. 181 to 365 Days	$997,376,681	$1,000,023,356
g. 1 to 2 Years	$2,035,836,725	$2,048,410,710
h. 2 to 3 Years	$1,520,253,888	$1,526,415,101
i. > 3 Years	$352,723,817	$351,607,282

NOTES TO FINANCIAL STATEMENTS

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral - All)	$7,265,544,525	$7,565,855,090	$7,198,506,925	$7,139,688,404
2. Securities Collateral (FV)	$0	$0	$0	$0
b. Ending Balance				
1. Cash (Collateral - All)	$6,838,864,691	$6,724,598,429	$6,567,164,866	$6,812,385,297
2. Securities Collateral (FV)	$0	$0	$0	$0

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

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

NOTES TO FINANCIAL STATEMENTS

REPURCHASE TRANSACTION - CASH PROVIDER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open - No Maturity	$0	$0	$0	$0
2. Overnight	$50,000,000	$125,000,000	$250,000,000	$50,000,000
3. 2 Days to 1 Week	$70,000,000	$65,000,000	$75,000,000	$80,000,000
4. >1 Week to 1 Month	$0	$0	$0	$0
5. >1 Month to 3 Months	$12,835,492	$12,835,492	$12,835,492	$12,835,492
6. >3 Months to 1 Year	$0	$0	$0	$0
7. > 1 Year	$0	$0	$0	$0
b. Ending Balance				
1. Open - No Maturity	$0	$0	$0	$0
2. Overnight	$0	$0	$0	$0
3. 2 Days to 1 Week	$0	$0	$0	$0
4. >1 Week to 1 Month	$0	$0	$0	$0
5. >1 Month to 3 Months	$12,835,492	$12,835,492	$12,835,492	$12,835,492
6. >3 Months to 1 Year	$0	$0	$0	$0
7. > 1 Year	$0	$0	$0	$0

(4) The Company did not have any securities sold or outstanding for which the repo agreement defaulted as of December 31, 2019.

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount	$70,000,000	$125,000,000	$250,000,000	$80,000,000
b. Ending Balance	$12,835,492	$12,835,492	$12,835,492	$12,835,492

NOTES TO FINANCIAL STATEMENTS

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

ENDING BALANCE

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

ENDING BALANCE

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

(7) Collateral Provided - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$0	$0	$0	$0
2. Securities (FV)	$71,400,001	$127,500,024	$255,000,002	$81,600,001
3. Securities (BACV)	$0	$0	$0	$0
4. Nonadmitted Subset (BACV)	$0	$0	$0	$0
b. Ending Balance				
1. Cash	$0	$0	$0	$0
2. Securities (FV)	$17,969,689	$13,092,202	$13,092,202	$13,092,202
3. Securities (BACV)	$17,969,689	$13,092,202	$13,092,202	$13,092,202
4. Nonadmitted Subset (BACV)	$0	$0	$0	$0

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

	Amortized Cost	Fair Value
a. Overnight and Continuous	$0	$0
b. 30 Days or Less	$0	$0
c. 61 to 90 days	$13,092,202	$13,092,202
d. >90 Days	$0	$0

NOTES TO FINANCIAL STATEMENTS

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$70,000,000	$125,000,000	$250,000,000	$80,000,000
2. Securities (FV)	$0	$0	$0	$0
b. Ending Balance				
1. Cash	$12,835,492	$12,835,492	$12,835,492	$12,835,492
2. Securities (FV)	$0	$0	$0	$0

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Repo Securities Sold/ Acquired with Cash Collateral	$70,000,000	$125,000,000	$250,000,000	$80,000,000
2. Repo Securities Sold/ Acquired with Securities Collateral (FV)	$0	$0	$0	$0
b. Ending Balance				
1. Repo Securities Sold/ Acquired with Cash Collateral	$12,835,492	$12,835,492	$12,835,492	$12,835,492
2. Repo Securities Sold/ Acquired with Securities Collateral (FV)	$0	$0	$0	$0

5H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale as of December 31, 2019.

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

The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of December 31, 2019.

5J. Real Estate

The Company did not have investments in real estate that required disclosure during 2019 or 2018.

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

The Company has $45,875,537 of low-income housing tax credits ("LIHTC") and other tax benefits as of December 31, 2019. The Company has $151,244,965 of LIHTC property investments as of December 31, 2019. The number of years remaining of unexpired tax credits and required holding periods are as follows: 0-5 years – 2 investments, 6-10 years – 4 investments, over 10 years – 2 investments. None of the LIHTC investments are currently subject to any regulatory reviews and there are no commitments or contingent commitments anticipated to be paid. There were no impaired LIHTC property investments during the year ended December 31, 2019.

NOTES TO FINANCIAL STATEMENTS

5L. Restricted Assets

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

Restricted Asset Category		Gross Restricted								Percentage	
		As of December 31, 2019					6	7	As of December 31, 2019			
		1	2	3	4	5			8	9	10	11
		Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
a.	Subject to contractual obligation for which liability is not shown	$0	$0	$0	$0	$0	$0	$0	$0	$0	0.000%	0.000%
b.	Collateral held under security lending agreements	2,389,804,580	0	2,718,676,638	0	5,108,481,218	5,452,502,553	(344,021,335)	0	5,108,481,218	1.726%	1.748%
c.	Subject to repurchase agreements	5,724,844,833	0	19,599,523	0	5,744,444,356	6,447,873,144	(703,428,788)	0	5,744,444,356	1.941%	1.965%
d.	Subject to reverse repurchase agreements	12,835,492	0	0	0	12,835,492	12,835,492	0	0	12,835,492	0.004%	0.004%
e.	Subject to dollar repurchase agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
f.	Subject to dollar reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
g.	Placed under option contracts	0	0	0	0	0	0	0	0	0	0.000%	0.000%
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock	50,346,950	0	0	0	50,346,950	599,808,189	(549,461,239)	0	50,346,950	0.017%	0.017%
i.	FHLB capital stock	30,238,800	0	0	0	30,238,800	29,864,700	374,100	0	30,238,800	0.010%	0.010%
j.	On deposit with state	5,291,556	0	0	0	5,291,556	5,445,773	(154,217)	0	5,291,556	0.002%	0.002%
k.	On deposit with other regulatory bodies	30,000	0	0	0	30,000	30,000	0	0	30,000	0.000%	0.000%
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	0	0	0	0	0	0	0	0	0	0.000%	0.000%
m.	Pledged as collateral not captured in other categories	12,370,125,206	0	0	0	12,370,125,206	11,144,081,994	1,226,043,212	0	12,370,125,206	4.180%	4.232%
n.	Other restricted assets	0	0	0	0	0	0	0	0	0	0.000%	0.000%
o.	Total restricted assets	$20,583,517,417	$0	$2,738,276,161	$0	$23,321,793,578	$23,692,441,845	($370,648,267)	$0	$23,321,793,578	7.880%	7.978%

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

NOTES TO FINANCIAL STATEMENTS

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories as of the dates indicated were as follows:

Description of Assets	Gross Restricted							Percentage		
	As of December 31, 2019							As of December 31, 2019		
	1	2	3	4	5	6	7	8	9	10
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivatives Collateral	$227,442,690	$0	$0	$0	$227,442,690	$227,691,797	($249,107)	$227,442,690	0.077%	0.078%
Reinsurance Trust Assets	12,142,682,516	0	0	0	12,142,682,516	10,916,390,197	1,226,292,319	12,142,682,516	4.103%	4.154%
Total	$12,370,125,206	$0	$0	$0	$12,370,125,206	$11,144,081,994	$1,226,043,212	$12,370,125,206	4.180%	4.232%

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

(3) The Company did not have other restricted assets as of December 31, 2019.

NOTES TO FINANCIAL STATEMENTS

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements as of December 31, 2019 were as follows:

	Collateral Assets	1 Booked/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted	4 % of BACV to Total Admitted Assets
General Account :					
a.	Cash, Cash Equivalents, and Short-Term Investments	$971,719,165	$971,449,224	0.649 %	0.665 %
b.	Schedule D, Part 1	16,526,413,748	17,491,606,497	11.041 %	11.316 %
c.	Schedule D, Part 2, Section 1	2,300,000	2,383,741	0.002 %	0.002 %
d.	Schedule D, Part 2, Section 2	0	0	0.000 %	0.000 %
e.	Schedule B	4,276,114,534	4,408,799,351	2.857 %	2.928 %
f.	Schedule A	0	0	0.000 %	0.000 %
g.	Schedule BA, Part 1	13,588,647	14,950,672	0.009 %	0.009 %
h.	Schedule DL, Part 1	0	0	0.000 %	0.000 %
i.	Other	(35,848,061)	(35,848,061)	(0.024)%	(0.025)%
j.	Total Collateral Assets	$21,754,288,033	$22,853,341,424	14.534 %	14.896 %
Separate Account :					
k.	Cash, Cash Equivalents, and Short-Term Investments	$2,591,044,372	$2,591,044,860	1.771 %	1.771 %
l.	Schedule D, Part 1	205,917,183	194,360,545	0.141 %	0.141 %
m.	Schedule D, Part 2, Section 1	0	0	0.000 %	0.000 %
n.	Schedule D, Part 2, Section 2	0	0	0.000 %	0.000 %
o.	Schedule B	0	0	0.000 %	0.000 %
p.	Schedule A	0	0	0.000 %	0.000 %
q.	Schedule BA, Part 1	0	0	0.000 %	0.000 %
r.	Schedule DL, Part 1	0	0	0.000 %	0.000 %
s.	Other	(135,343)	(135,343)	0.000 %	0.000 %
t.	Total Collateral Assets	$2,796,826,212	$2,785,270,062	1.912 %	1.912 %

		1	2
		Amount	% of Liability to Total Liabilities
u.	Recognized Obligation to Return Collateral Asset (General Account)	$9,609,244,020	7.121%
v.	Recognized Obligation to Return Collateral Asset (Separate Account)	$2,800,506,086	1.920%

5M. Working Capital Finance Investments

The Company did not have any working capital finance investments, which are confirmed short term obligations due to the reporting entity as a result of a working capital finance investment program, and that can be recognized as admitted assets as of December 31, 2019.

5N. Offsetting and Netting of Assets and Liabilities

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

5O. 5GI* Securities

Details of 5GI* securities as of December 31, 2019 and December 31, 2018 were as follows:

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds	24	36	$120,305,672	$383,296,286	$123,250,718	$375,122,785
(2) LB&SS	11	9	31,496,032	26,783,710	32,256,948	27,261,849
(3) Preferred Stock	0	0	0	0	0	0
(4) Total	35	45	$151,801,704	$410,079,996	$155,507,666	$402,384,634

NOTES TO FINANCIAL STATEMENTS

5P. Short Sales

The Company did not have unsettled or settled short sale transactions outstanding for the year ended December 31, 2019.

5Q. Prepayment Penalty and Acceleration Fees

Prepayment penalty and acceleration fees for the year ended December 31, 2019 were as follows:

	General Account	Separate Account
Prepayment Penalty and Acceleration Fees		
Number of CUSIPs	150	0
Aggregate amount of investment income	$94,810,831	$0

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

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

6B. The Company recognized $5,728,404 and $1,334,727 impairment losses in its investments in joint ventures, partnerships and LLC's for the year ended December 31, 2019 and December 31, 2018, respectively.

7. INVESTMENT INCOME

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

Mortgage loans – Interest overdue is accrued up to a maximum of ninety days. If accrued interest is more than ninety days overdue, it is reversed and recognized as income when received. There was no interest on mortgage loans over ninety days due for the year ended December 31, 2019.

Real estate – Rent that is in arrears for more than three months or the collection of rent that is uncertain is non-admitted and excluded from investment income. There was no non-admitted due and accrued rental income on real estate for the year ended December 31, 2019.

Bonds – Interest overdue is accrued up to a maximum of 90 days. If accrued interest is more than 90 days overdue, it is reversed and recognized as income when received. Income is not accrued on bonds in or near default and is excluded from net investment income. Bond income not accrued was $35,135,837 for the year ended December 31, 2019.

Other Invested Assets – There was no non-admitted due and accrued income on other invested assets for the year ended December 31, 2019.

NOTES TO FINANCIAL STATEMENTS

8. DERIVATIVE INSTRUMENTS

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

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

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

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

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

Types of Derivative Instruments and Derivative Strategies

Derivative instruments used by the Company include currency swaps, currency forwards, interest rate swaps, total return swaps, treasury futures, equity options (including rights and warrants), equity futures, and credit default swaps. For those hedge transactions which qualify for hedge accounting, the change in the carrying value or cash flow of the derivative is recorded in a manner consistent with the changes in the carrying value or cash flow of the hedged asset, liability, firm commitment or forecasted transaction. For hedges of net investments in a foreign operation, changes in fair value of such derivatives, to the extent effective, are recorded in “Change in net unrealized capital gains”. In measuring effectiveness, no component of the derivative’s gain or loss is excluded. The Company does not have any cash flow hedges of forecasted transactions other than those related to the payment of variable cash flows on existing financial instruments.

Interest Rate Contracts

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

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

Equity Contracts

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

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

Foreign Exchange Contracts

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

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

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

NOTES TO FINANCIAL STATEMENTS

Other Contracts

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

Credit Contracts

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

Counterparty Credit Risk

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

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

The table below depicts the derivatives owned by the Company:

Derivatives Financial Instruments

	12/31/2019			12/31/2018		
	Notional	Carrying Amount	Estimated Fair Value	Notional	Carrying Amount	Estimated Fair Value
Options:						
Assets	$1,465,387,099	$49,333,708	$49,333,708	$313,937,914	$34,222,357	$34,222,357
Liabilities	$206,800,000	$13,824,202	$13,824,202	$205,500,000	$849,555	$849,555
Swaps:						
Assets	31,307,855,756	3,400,581,345	3,722,583,816	36,279,099,192	2,827,485,046	2,654,849,473
Liabilities	26,722,621,156	1,289,507,494	1,361,206,427	21,332,867,973	865,143,855	1,006,094,508
Forwards:						
Assets	471,829,503	5,346,086	19,735,975	2,089,749,043	11,658,154	70,756,527
Liabilities	2,040,430,275	26,102,691	82,282,160	91,329,616	426,811	426,811
Futures:						
Assets	150,000,000	0	164,062	2,366,900,000	0	12,467,593
Liabilities	3,224,200,000	0	21,002,625	145,400,000	0	261,609
Pru Global Funding Non-Performance Risk*						
Assets	0	0	0	0	0	0
Liabilities	0	1,041	1,041	0	13,470	13,470
Totals:						
Assets	$33,395,072,358	$3,455,261,139	$3,791,817,561	$41,049,686,149	$2,873,365,557	$2,772,295,950
Liabilities	$32,194,051,431	$1,329,435,428	$1,478,316,455	$21,775,097,589	$866,433,691	$1,007,645,953

* Non-performance risk ("NPR") is the risk that financial obligations will not be fulfilled by the counterparty. SSAP No. 100, "Fair Value Measurements," ("SSAP No. 100"), rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP No. 100 does not reject consideration of NPR for valuation of a company's asset positions. The change in the valuation of the company's net asset affiliated derivative position as a result of NPR consideration as of December 31, 2019 and December 31, 2018 was $1,041 and $13,470, respectively.

NOTES TO FINANCIAL STATEMENTS

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

The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of December 31, 2019:

Fiscal Year	Premium Payments Due
2020	$0
2021	0
2022	0
2023	0
Thereafter	0
Total Future Settled Premiums	$0

	Undiscounted Future Premium Commitments	Derivative Fair Value With Premium Commitments (Reported on DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
Prior Year	4,560,000	6,180,311	10,740,311
Current Year	0	0	0

NOTES TO FINANCIAL STATEMENTS

9. INCOME TAXES

The application of SSAP No. 101, Income Taxes, A Replacement of SSAP No. 10R and SSAP No. 10 ("SSAP No. 101"), requires a company to evaluate the recoverability of deferred tax assets and to establish a valuation allowance if necessary to reduce the deferred tax asset to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the company considers many factors, including: (1) the nature of the deferred tax assets and liabilities; (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carry back years as well as projected taxable earnings, exclusive of reversing temporary differences and carry forwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the deferred tax assets; and, (7) any tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused. Although the realization is not assured, management believes it is more likely than not that the deferred tax assets, net of valuation allowances, will be realized. The Company has not recorded a valuation allowance as of December 31, 2019 and December 31, 2018.

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

In accordance with SAB 118, in 2017 the Company recorded the effects of the Tax Act of 2017 using reasonable estimates due to the need for further analysis of the provisions within the Tax Act of 2017 and collection, preparation and analysis of relevant data necessary to complete the accounting. During 2018, the Company completed the collection, preparation and analysis of data relevant to the Tax Act of 2017, and interpreted any additional guidance issued by the IRS, U.S. Department of the Treasury, or other standard-setting organizations.

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

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

	12/31/2019			12/31/2018			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross DTA	$2,892,251,112	$119,417,734	$3,011,668,846	$2,552,135,115	$95,349,708	$2,647,484,823	$340,115,997	$24,068,026	$364,184,023
b. Statutory Valuation Allowance Adjustments	0	0	$0	0	0	$0	0	0	$0
c. Adjusted Gross DTA	2,892,251,112	119,417,734	$3,011,668,846	2,552,135,115	95,349,708	$2,647,484,823	340,115,997	24,068,026	$364,184,023
d. DTA Nonadmitted	993,887,257	50,019,785	$1,043,907,042	811,728,507	29,363,499	$841,092,006	182,158,750	20,656,286	$202,815,036
e. Subtotal (Net Admitted DTA)	$1,898,363,855	$69,397,949	$1,967,761,804	$1,740,406,608	$65,986,209	$1,806,392,817	$157,957,247	$3,411,740	$161,368,987
f. DTL	0	425,459,165	$425,459,165	0	368,022,832	$368,022,832	0	57,436,333	$57,436,333
g. Net Admitted DTA	$1,898,363,855	($356,061,216)	$1,542,302,639	$1,740,406,608	($302,036,623)	$1,438,369,985	$157,957,247	($54,024,593)	$103,932,654

Change in Net DTA	$306,747,690
Less: Change in Net DTL on unrealized (gains)/losses	(91,045,305)
Less: Shared based payment adjustment	0
Less: Other balance sheet reclass	0
Change in net deferred income tax	$397,792,995

NOTES TO FINANCIAL STATEMENTS

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

	12/31/2019			12/31/2018			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Admission Calculation Components - SSAP No. 101:									
a. Admitted pursuant to 11.a. (loss carrybacks)	$0	$69,397,949	$69,397,949	$0	$65,986,209	$65,986,209	$0	$3,411,740	$3,411,740
b. Admitted pursuant to 11.b. (Realization)	1,472,904,690	0	$1,472,904,690	1,372,383,776	0	$1,372,383,776	100,520,914	0	$100,520,914
1. Realization per 11.b.i	1,857,932,341	0	$1,857,932,341	1,588,817,884	0	$1,588,817,884	269,114,457	0	$269,114,457
2. Limitation per 11.b.ii	XXX	XXX	$1,472,904,688	XXX	XXX	$1,372,383,776	XXX	XXX	$100,520,912
c. Admitted pursuant to 11.c	425,459,165	0	$425,459,165	368,022,832	0	$368,022,832	57,436,333	0	$57,436,333
d. Total Admitted pursuant to SSAP 101	$1,898,363,855	$69,397,949	$1,967,761,804	$1,740,406,608	$65,986,209	$1,806,392,817	$157,957,247	$3,411,740	$161,368,987

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

	12/31/2019	12/31/2018
	Total	Total
ExDTA ACL RBC ratio:		
a. Ratio % used to determine recovery period & threshold limit amount	740.990%	693.048%
b. Amount of adjusted capital and surplus used to determine recovery period & threshold limit	$14,254,783,052	$12,953,476,998

4.

	12/31/2019		12/31/2018		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
Impact of Tax-Planning Strategies:						
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets by tax character as a percentage						
1. Adjusted gross DTAs amount from Note 9A1(c)	$2,892,251,112	$119,417,734	$2,552,135,115	$95,349,708	$340,115,997	$24,068,026
2. Percentage of adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies attributable to the tax character	0%	0%	0%	0%	0%	0%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$1,898,363,855	$69,397,949	$1,740,406,608	$65,986,209	$157,957,247	$3,411,740
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies attributable to that tax character	0%	100%	0%	100%	0%	0%

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

B. Deferred tax liabilities not recognized:

There were no deferred tax liabilities that are not recognized.

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

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

1. Current Income Tax:

	As of 12/31/2019	As of 12/31/2018	Change
a. Federal	$265,123,489	$167,796,978	$97,326,511
b. Foreign	4,707,273	8,947,669	(4,240,396)
c. Subtotal	$269,830,762	$176,744,647	$93,086,115
d. Federal income tax on net capital gains	175,031,341	51,379,790	123,651,551
e. Capital loss carry-forwards	0	0	0
f. Other	0	0	0
g. Federal and foreign income taxes incurred	$444,862,103	$228,124,437	$216,737,666

NOTES TO FINANCIAL STATEMENTS

2. DTAs Resulting from Book/Tax Differences:

	As of 12/31/2019	As of 12/31/2018	Change
a. Ordinary:			
Insurance Reserves	$1,352,650,878	$1,130,334,249	$222,316,629
Policyholder Dividends	254,362,593	276,691,942	(22,329,349)
Deferred Acquisition Costs	445,581,043	350,217,048	95,363,995
Employee Benefits	735,251,613	622,607,828	112,643,785
Other Deferred Tax Assets	104,404,985	172,284,048	(67,879,063)
Subtotal	$2,892,251,112	$2,552,135,115	$340,115,997
b. Statutory valuation allowance adjustment	0	0	0
c. Nonadmitted	993,887,257	811,728,507	182,158,750
d. Total admitted ordinary DTA	$1,898,363,855	$1,740,406,608	$157,957,247
e. Capital			
Invested Assets – Bonds, Stocks, & Other	119,417,734	95,349,708	24,068,026
Subtotal	$119,417,734	$95,349,708	$24,068,026
f. Statutory valuation allowance adjustment	0	0	0
g. Nonadmitted	50,019,785	29,363,499	20,656,286
h. Total admitted capital DTA	$69,397,949	$65,986,209	$3,411,740
i. Total admitted DTA (Ordinary and Capital)	$1,967,761,804	$1,806,392,817	$161,368,987

3. DTLs Resulting from Book/Tax Differences:

	As of 12/31/2019	As of 12/31/2018	Change
a. Ordinary:			
Invested Assets - Derivatives & Other	$0	$0	$0
Subtotal	$0	$0	$0
b. Capital:			
Invested Assets - Bonds, Stocks, & Other	333,133,200	366,742,172	(33,608,972)
Unrealized Capital (Gains)/Losses	92,325,965	1,280,660	91,045,305
Subtotal	$425,459,165	$368,022,832	$57,436,333
c. Total DTLs	$425,459,165	$368,022,832	$57,436,333
4. Net DTAs/DTLs	**$1,542,302,639**	**$1,438,369,985**	**$103,932,654**

The Company recognized in 2018 a decrease of $2,019,251 to its net admitted DTA from the refinement of its provisional estimate of December 31, 2017, primarily related to additional data received on the Company's investments in partnerships.

D. Analysis of Actual Income Tax Expense

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

	As of 12/31/2019	As of 12/31/2018	Change
Expected federal income tax expense	$194,044,868	$269,507,925	($75,463,057)
Non taxable investment income	(112,088,288)	(149,164,546)	37,076,258
Tax Credits	(41,554,023)	(41,285,003)	(269,020)
Items in Equity	(35,066,007)	41,206,031	(76,272,038)
Foreign Taxes	4,707,273	8,947,669	(4,240,396)
STAT Reserve Basis Change	38,936,995	(184,211,232)	223,148,227
Change in Tax Rate	(1,578,906)	(6,437,976)	4,859,070
Audit Interest	0	(840,929)	840,929
Other amounts	(332,804)	12,472,375	(12,805,179)
Total incurred income tax expense	$47,069,108	($49,805,686)	$96,874,794

The U.S. Dividends Received Deduction ("DRD") reduces the amount of dividend income subject to U.S. tax and accounts for a significant amount of the non-taxable investment income, and it is $23,914,698 in 2019 and $23,334,948 in 2018. The DRD for the current period was estimated using information from 2018, current year investment results, and current year's equity market performance. The actual current year DRD can vary based on factors such as, but not limited to, changes in the amount of dividends received that are eligible for the DRD, changes in the amount of distributions received from fund investments, changes in the account balances of variable life and annuity contracts, and the Company's taxable income before the DRD.

On December 22, 2017, the Tax Act of 2017 was enacted into U.S. law. Under SSAP No. 101, changes in tax rates and tax law are accounted for in the period of enactment (the date the President signed the bill into law).

NOTES TO FINANCIAL STATEMENTS

In December 2017, the SEC staff issued SAB 118 to address the application of U.S. GAAP in situations when a registrant does not have necessary information available, prepared, or analyzed (including computations) in reasonable detail to complete the accounting for certain income tax effects of the Tax Act of 2017. SAB 118 provides guidance for registrants under three scenarios: (1) measurement of certain income tax effects is complete, (2) measurement of certain income tax effects can be reasonably estimated and (3) measurement of certain income tax effects cannot be reasonably estimated. SAB 118 provides that the measurement period is complete when a company's accounting is complete and in no circumstances should the measurement period extend beyond one year from the enactment date. SAB 118 acknowledges that a company may be able to complete the accounting for some provisions earlier than others. As a result, it may need to apply all three scenarios in determining the accounting for the Tax Act of 2017 based on information that is available.

In accordance with SAB 118, in 2017 the Company recorded the effects of the Tax Act of 2017 using reasonable estimates due to the need for further analysis of the provisions within the Tax Act of 2017 and collection, preparation and analysis of relevant data necessary to complete the accounting. During 2018, the Company completed the collection, preparation and analysis of data relevant to the Tax Act of 2017, and interpreted any additional guidance issued by the IRS, U.S. Department of the Treasury, or other standard-setting organizations, and recognized a $10,081,928 increase in the change in net deferred income tax primarily related to refinements of provisional estimates on the Company's investments in partnerships, and $2,675,993 reduction in income tax expense primarily related to refinements of our provisional estimates of earnings of affiliated foreign companies subject to the one-time toll charge.

2018 Industry Issue Resolution (IIR) - In August 2018, the Internal Revenue Service ("IRS") released a Directive to provide guidance on the tax reserving for guaranteed benefits within variable annuity contracts and principle-based reserves on certain life insurance contracts. Adopting the methodology specified in the Directive resulted in an accelerated deduction for the Company's 2017 tax return, that would have otherwise been deductible in future years. The adoption of the IIR resulted in a reduction in federal and foreign income taxes incurred of $8,701,694 and capital gains tax of $6,960,100, as well as a decrease in gross deferred tax asset by $9,397,077 for 2018.

Change to Prior Year Tax Return - In 2018, the Company submitted an audit adjustment that increased taxable income related to insurance reserves in its 2016 tax return. The remeasurement of the deferred tax assets resulted in an increase in income tax expense of $8,442,000.

NOTES TO FINANCIAL STATEMENTS

E. Additional Tax Disclosures

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

   At December 31, 2019, the Company had no net operating loss and no tax credit carry forwards.

2. The following is income tax incurred for 2017, 2018, and 2019 that is available for recoupment in the event of future net losses:

Year	Ordinary	Capital	Total
2017	$0	$319,026,244	$319,026,244
2018	0	115,186,561	$115,186,561
2019	0	144,329,368	$144,329,368
Total	$0	$578,542,173	$578,542,173

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

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

The Company's unrecognized tax benefits were $18,326,231 and $19,735,941 for the years ended December 31, 2019 and December 31, 2018, respectively. The Company does not anticipate any significant changes within the next twelve months to its total unrecognized tax benefits related to tax years for which the statute of limitations has not expired.

The Company classifies all interest and penalties related to tax uncertainties as income tax expense (benefit). In 2019 and 2018, the Company recognized $974,087 and $659,848, respectively, in the Statutory Statements of Operations and Changes in Capital and Surplus for tax related interest and penalties.

The tax years that remain subject to examination by the US tax authorities at December 31, 2019 are 2015 through 2019.

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

The Company is electing to pay the RTT liability under the permitted installments over 8 years. The Company made $413,093 payment in both 2018 and 2019 and expects to pay $4,337,478 during the next six years to satisfy the RTT liability.

I. The Company did not have AMT credit carryforward as of December 31, 2018 and 2019.

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

In the fourth quarter of 2019, the Company sold fixed maturity securities to an affiliate for $101,709,134, the fair value on the date of the transfer.

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

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

For the year ended December 31, 2019, the Company received dividends totaling $156,670,862 from its insurance subsidiary, Prudential Legacy Insurance Company of New Jersey, (“PLIC”).

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

In the fourth quarter of 2018, the Company sold equity securities to an affiliate for $9,999,997, the fair value on the date of the transfer.

In the fourth quarter of 2018, the Company sold fixed maturity securities to an affiliate for $34,010,945, the fair value on the date of the transfer.

In the fourth quarter of 2018, the Company sold equity securities to an affiliate for $10,000,000, the fair value on the date of the transfer.

In the fourth quarter of 2018, the Company purchased mortgages from an affiliate for $108,133,004, the fair value on the date of the transfer.

In the fourth quarter of 2018, the Company received a dividend of $115,000,000 from its insurance subsidiary, PRIAC.

For the year ended December 31, 2018, the Company received dividends totaling $155,313,407 from its insurance subsidiary, PLIC.

In the third quarter of 2018, the Company received a $500,000,000 capital contribution from its parent, PFI.

In the third quarter of 2018, the Company purchased mortgages from an affiliate for $13,413,611, the fair value on the date of the transfer.

In the third quarter of 2018, the Company purchased fixed maturity securities from an affiliate for $11,160,000, the fair value on the date of the transfer.

In the third quarter of 2018, the Company purchased equity securities from an affiliate for $10,038,050, the fair value on the date of the transfer. The Company, in turn, donated the equity securities to an affiliated charitable organization.

In the second quarter of 2018, the Company purchased mortgages from an affiliate for $83,730,109, the fair value on the date of the transfer.

In the second quarter of 2018, the Company purchased fixed maturity securities from an affiliate for $57,746,905, the fair value on the date of the transfer.

In the second quarter of 2018, the Company purchased fixed maturity securities from an affiliate for $37,589,175, the fair value on the date of the transfer.

In the second quarter of 2018, the Company purchased fixed maturity securities from an affiliate for $8,200,750, the fair value on the date of the transfer.

In the second quarter of 2018, the Company purchased equity securities from an affiliate for $9,956,016, the fair value on the date of the transfer. The Company, in turn, donated the equity securities to an affiliated charitable organization.

In the second quarter of 2018, the Company purchased fixed maturity securities from an affiliate for $78,381,256, the fair value on the date of the transfer.

In the second quarter of 2018, the Company purchased fixed maturity securities from an affiliate for $307,904,477, the fair value on the date of the transfer.

In the first quarter of 2018, the Company purchased fixed maturity securities from an affiliate for $25,929,715, the fair value on the date of the transfer.

In the first quarter of 2018, the Company sold equity securities to an affiliate for $136,962,650, the fair value on the date of the transfer.

In the first quarter of 2018, the Company purchased equity securities from an affiliate for $10,250,704, the fair value on the date of the transfer. The Company, in turn, donated the equity securities to an affiliated charitable organization.

In the first quarter of 2018, the Company purchased fixed maturity securities from an affiliate for $19,669,857, the fair value on the date of the transfer.

In the first quarter of 2018, the Company sold fixed maturity securities to an affiliate for $50,622,461, the fair value on the date of the transfer.

In the first quarter of 2018, the Company received a $14,500,000 capital contribution from its parent, PFI, in the form of state tax credits. The Company, in turn, contributed $5,500,000 of state tax credits to its insurance subsidiary, Pruco Life.

10D. At December 31, 2019, the Company reported a "Receivable from parents, subsidiaries and affiliates" of $813,973,189, and a "Payable to parents, subsidiaries and affiliates" of $2,424,264,168. Intercompany balances are settled in cash, generally within thirty days of the respective reporting date.

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

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

NOTES TO FINANCIAL STATEMENTS

The Company pays commissions and certain other fees to its affiliate, Prudential Annuities Distributors, Inc. ("PAD"), in consideration for PADs marketing and underwriting of the Company's products. Commission expenses for December 31, 2019 and December 31, 2018 were $3,677,387 and $3,494,367, respectively.

The Company has a revenue sharing agreement with PGIM Investments LLC ("PGIM Investments") whereby the Company receives fee income based on policyholders' separate account balances invested in the Prudential Series Fund. Income received from PGIM Investments related to this agreement was $6,020,739 and $6,104,285 for December 31, 2019 and December 31, 2018, respectively.

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

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

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

10J. The Company did not recognize an impairment write-down for any investment in SCAs as of December 31, 2019.

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

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

10M. All SCA Investments

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

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
		$0	$0	$0
Total SSAP No. 97 8a Entities	XXX	$0	$0	$0
b. SSAP No. 97 8b(ii) Entities				
		$0	$0	$0
Total SSAP No. 97 8b(ii) Entities	XXX	$0	$0	$0
c. SSAP No. 97 8b(iii) Entities				
Colico II, Inc.	100%	$518,485,435	$518,485,435	
COLICO, INC.	100%	2,087,835,642	2,087,835,642	
Orchard Street Acres Inc.	100%	773,039,668	773,039,668	
Prudential Realty Securities, Inc. (Common)	100%	567,180,715	567,180,715	
Prudential Realty Securities, Inc. PFD	50.4%	171,259	171,259	
Rock Kensington Limited	100%	28,801,582	28,801,582	
Rock Oxford S.a.r.l	100%	39,973,007	39,973,007	
Rock UK Real Estate II S.a.r.l.	100%	20,670,597	20,670,597	
Total SSAP No. 97 8b(iii) Entities	XXX	$4,036,157,905	$4,036,157,905	$0
d. SSAP No. 97 8b(iv) Entities				
		$0	$0	$0
Total SSAP No. 97 8b(iv) Entities	XXX	$0	$0	$0
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b +c+d)	XXX	$4,036,157,905	$4,036,157,905	$0
f. Aggregate Total (a+e)	XXX	$4,036,157,905	$4,036,157,905	$0

NOTES TO FINANCIAL STATEMENTS

(2) NAIC Filing Response Information

SCA Entity (Should be the same entities as shown in M(1) above)	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a Entities						
			$0			
Total SSAP No. 97 8a Entities	XXX	XXX	$0	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
			$0			
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$0	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
Colico II, Inc.	S2	10/16/2019	$518,485,435	Y	N	I
COLICO, INC.	S2	10/16/2019	2,087,835,642	Y	N	I
Orchard Street Acres Inc.	S2	10/16/2019	773,039,668	Y	N	I
Prudential Realty Securities, Inc. (Common)	S2	6/26/2019	567,180,715	Y	N	I
Prudential Realty Securities, Inc. PFD	S2	6/26/2019	171,259	Y	N	I
Rock Kensington Limited	S2	In Process	N/A	N/A	N/A	N/A
Rock Oxford S.a.r.l	S2	In Process	N/A	N/A	N/A	N/A
Rock UK Real Estate II S.a.r.l.	S2	In Process	N/A	N/A	N/A	N/A
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$3,946,712,719	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
			$0			
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$0	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	3,946,712,719	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	3,946,712,719	XXX	XXX	XXX

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

** I- Immaterial or M- Material

10N. Investment in Insurance SCAs

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements*
Prudential Retirement Insurance and Annuity Company	$6,412,638	($55,781,958)	$1,178,002,147	$1,233,784,105

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

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

NOTES TO FINANCIAL STATEMENTS

10O. SCA or SSAP 48 Entity Loss Tracking

Entity	Reporting Entity's Share of Net Income (Loss)	Accumulated Share of Net Income (Loss)	Reporting Entity's Share of Equity-Including Negative Equity	Guaranteed Obligation-Commitment for Financial Support (Yes/No)	Reported Value
Allsop Venture Partners III	$0	($196,955)	($196,955)	No	$0
American Securities Partners VIII, L.P.	$96,957	($113,010)	($113,010)	No	$0
AmeriMark Holdings, LLC - Series A Common Units - N1	($239,503)	($239,503)	($239,503)	No	$0
AmeriMark Holdings, LLC - Series A Common Units (R)	($3,095,474)	($3,095,474)	($3,095,474)	No	$0
AmeriMark Holdings, LLC - Series A Preferred Units (N)	($4,816)	($4,816)	($4,816)	No	$0
AmeriMark Holdings, LLC - Series A Preferred Units (R)	($160,547)	($160,547)	($160,547)	No	$0
AmeriMark Holdings, LLC - Series C Common Units	($35,925)	($35,925)	($35,925)	No	$0
Choctaw Generation, LP	($709,821)	($11,519,308)	($11,519,308)	No	$0
Global Infrastructure Partners IV-A/B, L.P.	$198,321	($5,718)	($5,718)	No	$0
One Energy Enterprises LLC - PICA	$0	($2,053,671)	($2,053,671)	No	$0
Pramerica Real Estate Capital III (Core Debt) L.P.	($251)	($2,549)	($2,549)	No	$0
Pru Brazilian Capital Fund	$0	($22,962)	($22,962)	No	$0
Prudential Impact Investments Private Debt LLC	$83,787	($10,866)	($10,866)	No	$0
Prudential Mortgage SKP Venture LLC	$10,734	($1,712)	($1,712)	No	$0
Sky Global Power One, LLC	($967,106)	($3,436,683)	($3,436,683)	No	$0

11. DEBT

11A.

(1) The Company did not have any capital notes outstanding as of December 31, 2019.

(2) All Other Debt:

Debt Name	Date Issued	Kind of Borrowing	Face Amount	Carrying Value	Rate of Interest	Effective Interest Rate	Collateral Requirements	Interest Paid (Current Year)
Pru Funding LLC - LT	06/26/2008	Cash	$64,436,000	$64,436,000	6.90%	6.90%	None	$4,446,084
PSE&G	10/13/2010, 10/25/2010	Non-Cash, Energy Credits	$802,733	$59,332	11.31%	11.31%	None	$19,624
Defined Contribution - LT	06/28/2016	Cash	$116,000,000	$116,000,000	3.09%	3.09%	None	$3,588,692
Pru Funding LLC - ST	Various	Cash	$0	$0	Various	Various	None	$44,114

Scheduled principal repayments on debt as of December 31, 2019 are $0 in 2020, $0 in 2021, $0 in 2022, $180,436,000 in 2023, $0 in 2024, and $59,332 in 2025 and beyond. As of December 31, 2019, accrued interest was $783,270.

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

11B. FHLB (Federal Home Loan Bank) Agreements

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

NOTES TO FINANCIAL STATEMENTS

NJDOBI permits the Company to pledge collateral to the FHLBNY in an amount of up to 5% of its prior year-end statutory net admitted assets, excluding separate account assets. As of December 31, 2019, the 5% limitation equates to a maximum amount of pledged assets of $6,674,642,017 and an estimated maximum borrowing capacity (after taking into account required collateralization levels) of approximately $5,930,643,997 of which $0 was outstanding. Nevertheless, FHLBNY borrowings are subject to the FHLBNY's discretion and to the availability of qualifying assets at the Company.

As of December 31, 2019, the Company had zero pledged assets as there are no outstanding borrowings. The fair value of qualifying assets that were available to the Company but not pledged amounted to $5,415,546,959 as of December 31, 2019.

(2) FHLB Capital Stock

a. Aggregate Totals

12/31/2019

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

12/31/2018

	1 Total (col 2+3)	2 General Account	3 Separate Account
Membership Stock - Class A	$0	$0	$0
Membership Stock - Class B	$29,864,700	29,864,700	0
Activity Stock	$0	0	0
Excess Stock	$0	0	0
Aggregate Total	$29,864,700	$29,864,700	$0
Actual or estimated Borrowing Capacity as Determined by the Insurer	$5,608,506,713	XXX	XXX

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

			Eligible for Redemption			
Membership Stock	(1) Current year total	(2) Not eligible for redemption	(3) Less than 6 months	(4) 6 months to less than 1 year	(5) 1 to less than 3 years	(6) 3 to 5 years
Class A	$0	$0	$0	$0	$0	$0
Class B	$30,238,800	$0	$30,238,800	$0	$0	$0

(3) Collateral Pledged to FHLB

a. The Company had no collateral pledged to FHLBB for the periods ended December 31, 2019 and December 31, 2018.

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount Pledged during period ended December 31, 2019

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

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

2. General Account as of 12/31/2019

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

3. Separate Accounts as of 12/31/2019

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

4. Total General and Separate Accounts as of 12/31/2018

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$518,613,028	$511,574,358	$385,000,000

(4) Borrowing from FHLB

a. The Company had no borrowing from the FHLBB for the periods ended December 31, 2019 and December 31, 2018.

b. The Company's maximum amount of borrowing from the FHLBB was $0 during the periods ended December 31, 2019 and December 31, 2018.

c. FHLB - Prepayment Obligations as of December 31, 2019

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

(1) Change in benefit obligation:

a. Pension Benefits

	Overfunded		Underfunded	
	2019	2018	2019	2018
1. Benefit obligation at the beginning of year	($9,859,911,476)	($10,480,065,420)	($1,228,104,524)	($1,299,521,114)
2. Service cost	(166,965,349)	(184,419,115)	(35,783,141)	(42,219,917)
3. Interest cost	(419,171,486)	(378,156,260)	(46,680,415)	(46,784,833)
4. Contributions by plan participants	0	0	0	0
5. Actuarial gain (loss)	(1,289,029,926)	591,364,734	(191,345,879)	47,896,002
6. Foreign currency exchange rate changes	0	0	0	337,448
7. Benefits paid	569,628,906	591,364,585	174,650,536	114,741,915
8. Plan amendments	0	0	428,496	(1,024,025)
9. Business combinations, divestitures,curtailment, settlements and special termination benefits	(20,130,197)	0	(6,228,169)	(1,530,000)
10. Benefit obligation at end of year	($11,185,579,528)	($9,859,911,476)	($1,333,063,096)	($1,228,104,524)

b. Postretirement Benefits

	Overfunded		Underfunded	
	2019	2018	2019	2018
1. Benefit obligation at the beginning of year	$0	$0	($1,842,475,229)	($1,956,058,731)
2. Service cost	0	0	(20,081,506)	(20,995,848)
3. Interest cost	0	0	(77,114,910)	(68,633,864)
4. Contributions by plan participants	0	0	(21,256,340)	(25,875,904)
5. Actuarial gain (loss)	0	0	(118,945,700)	87,214,242
6. Foreign currency exchange rate changes	0	0	(599,185)	1,093,937
7. Benefits paid	0	0	164,736,950	181,956,655
8. Plan amendments	0	0	(26,728,956)	(32,012,801)
9. Business combinations, divestitures,curtailment, settlements and special termination benefits	0	0	(7,711,675)	(9,162,915)
10. Benefit obligation at end of year	$0	$0	($1,950,176,551)	($1,842,475,229)

c. Special or Contractual Benefits Per SSAP No. 11

	Overfunded		Underfunded	
	2019	2018	2019	2018
1. Benefit obligation at the beginning of year	$0	$0	($59,404,000)	($63,952,000)
2. Service cost	0	0	(38,586,000)	(39,613,000)
3. Interest cost	0	0	(1,600,000)	(1,480,000)
4. Contributions by plan participants	0	0	(10,323,000)	(9,999,000)
5. Actuarial gain (loss)	0	0	(284,000)	(2,393,000)
6. Foreign currency exchange rate changes	0	0	0	0
7. Benefits paid	0	0	50,954,000	58,033,000
8. Plan amendments	0	0	(422,000)	0
9. Business combinations, divestitures,curtailment, settlements and special termination benefits	0	0	0	0
10. Benefit obligation at end of year	$0	$0	($59,665,000)	($59,404,000)

NOTES TO FINANCIAL STATEMENTS

(2) Change in plan assets:

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2019	2018	2019	2018	2019	2018
a. Fair value of plan assets at the beginning of year	$12,216,321,924	$13,016,661,248	$1,395,034,066	$1,606,455,311	$57,912,277	$63,793,822
b. Actual return on plan assets	1,630,188,933	(208,974,739)	259,062,286	(66,561,811)	4,730,537	110,785
c. Foreign currency exchange rate changes	0	0	0	0	0	0
d. Reporting entity contribution	174,650,536	114,741,915	3,975,757	11,221,317	36,263,025	42,041,670
e. Plan participants' contributions	0	0	21,256,340	25,875,904	10,323,000	9,999,000
f. Benefits paid	(744,279,442)	(706,106,500)	(164,736,950)	(181,956,655)	(50,954,000)	(58,033,000)
g. Business combinations, divestitures, settlements	0	0	0	0	0	0
h. Fair value of plan assets at the end of year	$13,276,881,951	$12,216,321,924	$1,514,591,499	$1,395,034,066	$58,274,839	$57,912,277

(3) Funded status:

	Pension Benefits		Postretirement Benefits	
	2019	2018	2019	2018
a. Components				
1. Prepaid benefit costs	$5,735,657,284	$5,853,046,163	$0	$0
2. Overfunded plan assets	(3,644,354,861)	(3,496,635,715)	0	0
3. Accrued benefit costs	(1,145,857,834)	(1,130,816,474)	71,359,168	116,670,043
4. Liability for pension benefits	($187,205,264)	($97,288,050)	($506,944,219)	($564,111,205)
b. Assets and liabilities recognized				
1. Assets (nonadmitted)	$2,091,302,423	$2,356,410,448	$0	$0
2. Liabilities recognized	(1,333,063,096)	(1,228,104,524)	(435,585,052)	(447,441,163)
c. Unrecognized liabilities	$0	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

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

Components of net periodic benefit cost:

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2019	2018	2019	2018	2019	2018
a. Service cost	$202,748,490	$226,639,032	$20,081,506	$20,995,848	$38,586,000	$39,613,000
b. Interest cost	465,851,901	424,941,093	77,114,910	68,633,864	1,600,000	1,480,000
c. Expected return on plan assets	(776,040,771)	(795,719,506)	(92,975,274)	(107,545,453)	(3,000,000)	(3,000,000)
d. Transition asset or obligation	0	0	0	0	0	0
e. Gains and losses	329,777,768	297,072,062	28,903,252	21,426,644	(1,446,537)	5,282,215
f. Prior service cost or credit	5,908,787	5,743,194	7,851,378	4,937,019	422,000	0
g. Gain or loss recognized due to a settlement or curtailment	78,663,509	1,502,935	744,881	(78,440)	0	0
h. Total net periodic benefit cost	**$306,909,684**	**$160,178,810**	**$41,720,653**	**$8,369,482**	**$36,161,463**	**$43,375,215**

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

	Pension Benefits		Postretirement Benefits	
	2019	2018	2019	2018
a. Items not yet recognized as a component of net periodic cost - prior year	$4,100,578,614	$4,036,936,336	$543,133,068	$450,590,908
b. Net transition asset or obligation recognized	0	0	0	0
c. Net prior service cost or credit arising during period	(428,496)	0	26,728,956	32,012,801
d. Net prior service cost or credit recognized	(5,908,787)	(5,743,194)	(7,851,378)	(4,937,019)
e. Net gain and loss arising during period	573,751,413	366,457,534	(47,141,312)	86,893,022
f. Net gain and loss recognized	(329,777,768)	(297,072,062)	(28,903,252)	(21,426,644)
g. Items not yet recognized as a component of net periodic cost - current year	$4,338,214,976	$4,100,578,614	$485,966,082	$543,133,068

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

	Pension Benefits		Postretirement Benefits	
	2019	2018	2019	2018
a. Net transition asset or obligation	$0	$0	$0	$0
b. Net prior service cost or credit	84,288,839	90,626,122	94,391,161	75,513,583
c. Net recognized gains and losses	$4,253,926,137	$4,009,952,492	$391,574,921	$467,619,485

NOTES TO FINANCIAL STATEMENTS

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

	2019	2018
Weighted-average assumptions used to determine net periodic benefit cost for the years ending December 31, 2019 and December 31, 2018:		
a. Discount rate	4.30%	3.65%
b. Expected long-term rate of return on plan assets	6.50%	6.25%
c. Rate of compensation increase	4.50%	4.50%
d. Interest crediting rate	4.25%	4.25%
Weighted-average assumptions used to determine projected benefit obligations as of December 31, 2019 and December 31, 2018:		
e. Discount rate	3.30%	4.30%
f. Rate of compensation increase	4.50%	4.50%
g. Interest crediting rate	4.25%	4.25%

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

The weighted-average assumptions used to determine net periodic benefit cost for the years ending December 31, 2019 and December 31, 2018 are discount rates of 4.30% and 3.60%, respectively and expected long-term rate of return on plan assets of 7.00% and 7.00%, respectively.

The weighted-average assumptions used to determine accumulated postretirement benefit obligation as of December 31, 2019 and December 31, 2018 are discount rates of 3.25% and 4.30%, respectively.

(8) The amount of the accumulated benefit obligation for defined benefit pension plans was $12,013,714,375 as of December 31, 2019, and $11,779,568,534 for the prior year ended December 31, 2018.

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

	2019	2018
Health care cost trend rates	6.25%	6.00%
Ultimate health care cost trend rate after gradual decrease until 2028	4.50%	5.00%

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

Years	Amount
a. 2020	$968,482,774
b. 2021	817,823,683
c. 2022	837,146,338
d. 2023	868,874,161
e. 2024	866,163,080
f. 2025-2029	$4,562,998,042

(11) The Company anticipates that it will make cash contributions in 2020 of $115,000,000, $10,000,000, and $40,000,000 to the pension, postretirement and the postemployment plans, respectively.

(12) There were no purchases of annuity contracts in 2019 and 2018, respectively.

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

(14) Not applicable.

(15) For 2019 and 2018 certain employees were provided special termination benefits under non-qualified plans in the form of unreduced early retirement benefits as a result of their involuntary termination. For 2019 certain employees were provided special termination benefits in the qualified and non-qualified plans in the form of retirement eligibility bridging as a result of their participation in the Voluntary Separation Program that was offered to eligible U.S.-based employees in 2019. The cost associated with these benefits for 2019 was $26,860,933.

(16) There were pension plan amendments of ($428,496) and $1,024,025 in 2019 and 2018, respectively.

There were postretirement plan amendments of $26,728,956 and $32,012,801 in 2019 and 2018, respectively. In 2018 the benefit obligation for postretirement benefits increased $32,012,801 due to the elimination of company-sponsored coverage for all Post-2000 Medicare eligible retirees and instead introduced a Medicare Exchange.

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

(18) Not applicable.

NOTES TO FINANCIAL STATEMENTS

B. The plan fiduciaries for the Company's pension and postretirement plans have developed guidelines for asset allocations reflecting a percentage of total assets by asset class, which are reviewed on an annual basis. Asset allocation targets as of December 31, 2019 are as follows:

	Pension Investment Policy Guidelines 2019		Postretirement Investment Policy Guidelines 2019	
	Minimum	**Maximum**	**Minimum**	**Maximum**
Asset category				
U.S. Stocks……	2%	8%	29%	67%
International Stocks……..	2%	9%	2%	22%
Bonds……	53%	66%	9%	48%
Short Term Investments……..	0%	12%	0%	36%
Real Estate……	2%	17%	0%	0%
Other…….	6%	28%	0%	0%

The investment goal of the domestic pension plan assets is to generate an above benchmark return on a diversified portfolio of stocks, bonds and other investments. The cash requirements of the pension obligation, which include a traditional formula principally representing payments to annuitants and a cash balance formula that allows lump sum payments and annuity payments, are designed to be met by the bonds and short term investments in the portfolio. The pension plan risk management practices include guidelines for asset concentration, credit rating and liquidity. The pension plan does not invest in leveraged derivatives. Derivatives such as futures contracts are used to reduce transaction costs and change asset concentration, while interest rate swaps and futures are used to adjust duration.

The investment goal of the domestic postretirement plan assets is to generate an above benchmark return on a diversified portfolio of stocks, bonds, and other investments, while meeting the cash requirements for the postretirement obligation that includes a medical benefit including prescription drugs, a dental benefit, and a life benefit. The postretirement plans risk management practices include guidelines for asset concentration, credit rating, liquidity, and tax efficiency. The postretirement plan does not invest in leveraged derivatives. Derivatives such as futures contracts are used to reduce transaction costs and change asset concentration, while interest rate swaps and futures are used to adjust duration.

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

Assets held with the Company are in either pooled separate accounts or single client separate accounts. Pooled separate accounts hold assets for multiple investors. Each investor owns a "unit of account." Single client separate accounts hold assets for only one investor, the domestic qualified pension plan and each security in the fund is treated as individually owned. Assets held with a bank are either in common/collective trusts or single client trusts. Common or collective trusts hold assets for more than one investor. Each investor owns a "unit of account." Single client trusts hold assets for only one investor, the domestic qualified pension plan and each security in the fund is treated as individually owned.

There were no investments in Prudential Financial Common Stock as of December 31, 2019 and December 31, 2018 for either the pension or postretirement plans.

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

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

Insurance Company Pooled Separate Accounts and Common or Collective Trusts - Insurance company pooled separate accounts are invested via group annuity contracts issued by the Company. Assets are represented by a "unit of account." The redemption value of those units is based on a per unit value whose value is the result of the accumulated values of underlying investments. The underlying investments are valued in accordance with the corresponding valuation method for the investments held.

Common and Preferred Stock - See Note 20 for a discussion of the valuation methodologies for common and preferred stocks.

Bonds - See Note 20 for a discussion of the valuation methodologies for bonds.

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

Guaranteed Investment Contract - The value is based on contract cash flows and available market rates for similar investments.

Registered Investment Companies (Mutual Funds) - Securities are priced at the net asset value ("NAV") of shares.

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

Real Estate - The values are determined through an independent appraisal process. The estimate of fair value is based on three approaches; (1) current cost of reproducing the property less deterioration and functional/economic obsolescence; (2) discounting a series of income streams and reversion at a specific yield or by directly capitalizing a single year income estimate by an appropriate factor; and (3) value indicated by recent sales of comparable properties in the market. Each approach requires the exercise of subjective judgment.

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

Partnerships - Valued at the NAV of shares. The NAV is used as a practical expedient to estimate fair value. The value of interests owned in partnerships is based on valuations of the underlying investments that include private placements, structured debt, real estate, equities, fixed maturities, commodities and other investments.

NOTES TO FINANCIAL STATEMENTS

Hedge Funds - Valued at the NAV of shares. The NAV is used as a practical expedient to estimate fair value. The value of interests in hedge funds is based on the underlying investments that include equities, debt and other investments.

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

C.

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

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
U.S. Stocks:				
Pooled separate accounts (1)	$0	$203,845,294	$0	$203,845,294
Common/collective trusts (1)	0	271,433,290	0	$271,433,290
Subtotal-U.S. Stocks	$0	$475,278,584	$0	$475,278,584
International Stocks:				
Pooled separate accounts (2)	$0	$309,115,026	$0	$309,115,026
Common/collective trusts (3)	0	372,169,436	0	$372,169,436
Subtotal-International Stocks	$0	$681,284,462	$0	$681,284,462
Bonds:				
Pooled separate accounts (4)	$0	$1,463,115,910	$0	$1,463,115,910
Common/collective trusts (5)	0	440,602,507	0	$440,602,507
U.S. government securities (federal):				
Mortgage-backed	0	525,624	0	$525,624
Other U.S. government securities	0	782,879,380	0	$782,879,380
U.S. government securities (state & other)	0	562,154,899	0	$562,154,899
Non U.S. government securities	0	5,839,048	0	$5,839,048
Corporate Debt:				
Corporate bonds	0	4,074,832,329	0	$4,074,832,329
Asset-backed	0	21,939,024	0	$21,939,024
CMOs	0	485,288,557	0	$485,288,557
CLOs	0	396,622,532	0	$396,622,532
Interest rate swaps (Notional amount: $2,462,408,600)	0	2,293,563	0	$2,293,563
Registered investment companies	7,380,184	0	0	$7,380,184
Other (6)	37,159,458	(1,900,839)	43,736,500	$78,995,119
Unrealized gain (loss) on securities lending (7)	0	0	0	$0
Subtotal-Bonds	$44,539,642	$8,234,192,534	$43,736,500	$8,322,468,676
Short Term Investments:				
Pooled separate accounts	$0	$55,590,951	$0	$55,590,951
Subtotal-Short Term Investments	$0	$55,590,951	$0	$55,590,951
Real Estate:				
Pooled separate accounts (8)	$0	$0	$770,420,802	$770,420,802
Partnerships	0	0	687,665,575	$687,665,575
Subtotal-Real Estate	$0	$0	$1,458,086,377	$1,458,086,377
Other:				
Partnerships	$0	$0	$973,146,455	$973,146,455
Hedge funds	0	0	1,311,026,446	$1,311,026,446
Subtotal-Other	$0	$0	$2,284,172,901	$2,284,172,901
Total Plan Assets	**$44,539,642**	**$9,446,346,531**	**$3,785,995,778**	**$13,276,881,951**

NOTES TO FINANCIAL STATEMENTS

(1) Fair Value Measurements of Pension Plan Assets as of December 31, 2018:

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
U.S. Stocks:				
Pooled separate accounts (1)	$0	$448,464,956	$0	$448,464,956
Common/collective trusts (1)	0	69,789,152	0	$69,789,152
Subtotal-U.S. Stocks	$0	$518,254,108	$0	$518,254,108
International Stocks:				
Pooled separate accounts (2)	$0	$315,175,862	$0	$315,175,862
Common/collective trusts (3)	0	283,175,314	0	$283,175,314
Subtotal-International Stocks	$0	$598,351,176	$0	$598,351,176
Bonds:				
Pooled separate accounts (4)	$0	$1,325,813,375	$0	$1,325,813,375
Common/collective trusts (5)	0	288,279,680	0	$288,279,680
U.S. government securities (federal):				
Mortgage-backed	0	566,678	0	$566,678
Other U.S. government securities	0	712,253,776	0	$712,253,776
U.S. government securities (state & other)	0	518,588,749	0	$518,588,749
Corporate Debt:				
Corporate bonds	0	3,475,788,511	1,568,054	$3,477,356,565
Asset-backed	0	24,493,353	0	$24,493,353
CMOs	0	473,578,319	0	$473,578,319
CLOs	0	292,710,492	0	$292,710,492
Interest rate swaps (Notional amount: $1,693,665,000)	0	11,361,790	0	$11,361,790
Registered investment companies	292,834,175	0	0	$292,834,175
Other (6)	6,334,868	4,991,096	61,837,286	$73,163,250
Unrealized gain (loss) on securities lending (7)	0	0	0	$0
Subtotal-Bonds	$299,169,043	$7,128,425,819	$63,405,340	$7,491,000,202
Short Term Investments:				
Pooled separate accounts	$0	$74,069,612	$0	$74,069,612
Subtotal-Short Term Investments	$0	$74,069,612	$0	$74,069,612
Real Estate:				
Pooled separate accounts (8)	$0	$0	$760,344,090	$760,344,090
Partnerships	0	0	477,728,489	$477,728,489
Subtotal-Real Estate	$0	$0	$1,238,072,579	$1,238,072,579
Other:				
Partnerships	$0	$0	$831,379,031	$831,379,031
Hedge funds	0	0	1,465,195,216	$1,465,195,216
Subtotal-Other	$0	$0	$2,296,574,247	$2,296,574,247
Total Plan Assets	**$299,169,043**	**$8,319,100,715**	**$3,598,052,166**	**$12,216,321,924**

(1) These categories invest in U.S. stocks whose objective is to track or outperform various indexes.
(2) This category invests in a large cap international stocks whose objective is to track an index.
(3) This category mainly consists of a global equity fund, primarily focused on new market leaders with sustainable competitive advantage.
(4) This category invests in bond funds, primarily highly rated private placement securities.
(5) This category invests in bond funds, primarily highly rated public securities whose objective is to outperform an index.
(6) Primarily cash and cash equivalents, short term investments, payables and receivables, and open future contract positions (including fixed income collateral).
(7) The contractual net value of the investment of securities lending collateral invested in primarily short-term bond funds and the liability for securities lending collateral is $135,426,512 and $156,909,830 for the years ended December 31, 2019 and December 31, 2018, respectively.
(8) This category invests in commercial real estate and real estate securities funds, whose objective is to outperform an index.

NOTES TO FINANCIAL STATEMENTS

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

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
U.S. Stocks:				
Variable Life Insurance Policies (1)	$0	$674,542,487	$0	$674,542,487
Common trusts (2)	0	82,955,149	0	$82,955,149
Subtotal-U.S. Stocks	**$0**	**$757,497,636**	**$0**	**$757,497,636**
International Stocks:				
Variable Life Insurance Policies (3)	$0	$109,629,718	$0	$109,629,718
Common trusts (4)	0	59,153,442	0	$59,153,442
Subtotal-International Stocks	**$0**	**$168,783,160**	**$0**	**$168,783,160**
Bonds:				
Variable Life Insurance Policies (5)	$0	$173,629,152	$0	$173,629,152
Common trusts (5)	0	131,075,014	0	$131,075,014
U.S. government securities (federal):				
Other U.S. government securities	0	20,240,515	0	$20,240,515
U.S. government securities (state & other)	0	158,602	0	$158,602
Non U.S. government securities	0	2,023,113	0	$ 2,023,113
Corporate Debt:				
Corporate bonds	0	52,711,705	0	$52,711,705
Asset-backed	0	15,872,258	0	$15,872,258
CMOs	0	9,703,397	0	$9,703,397
CLOs	0	15,554,267	0	15,554,267
Interest rate swaps (Notional amount: $253,424,000)	0	85,415	0	$85,415
Registered investment companies	3,546,476	0	0	$3,546,476
Other (6)	97,129	(21,136)	696,087	$772,080
Subtotal-Bonds	**$3,643,605**	**$421,032,302**	**$696,087**	**$425,371,994**
Short Term Investments:				
Registered investment companies	$162,938,709	$0	$0	$162,938,709
Subtotal-Short Term Investments	**$162,938,709**	**$0**	**$0**	**$162,938,709**
Total Plan Assets	**$166,582,314**	**$1,347,313,098**	**$696,087**	**$1,514,591,499**

NOTES TO FINANCIAL STATEMENTS

(1) Fair Value Measurements of Postretirement Plan Assets as of December 31, 2018:

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
U.S. Stocks:				
Variable Life Insurance Policies (1)	$0	$538,104,233	$0	$538,104,233
Common trusts (2)	0	75,205,171	0	$75,205,171
Subtotal-U.S. Stocks	**$0**	**$613,309,404**	**$0**	**$613,309,404**
International Stocks:				
Variable Life Insurance Policies (3)	$0	$91,239,304	$0	$91,239,304
Common trusts (4)	0	52,471,039	0	$52,471,039
Subtotal-International Stocks	**$0**	**$143,710,343**	**$0**	**$143,710,343**
Bonds:				
Variable Life Insurance Policies (5)	$0	$156,973,877	$0	$156,973,877
Common trusts (5)	0	130,008,127	0	$130,008,127
U.S. government securities (federal):				
Other U.S. government securities	0	24,829,985	0	$24,829,985
U.S. government securities (state & other)	0	178,562	0	$178,562
Corporate Debt:				
Corporate bonds	0	120,377,303	0	$120,377,303
Asset-backed	0	26,266,700	948,270	$27,214,970
CMOs	0	17,581,376	659,063	$18,240,439
CLOs	0	18,011,669	0	$18,011,669
Interest rate swaps (Notional amount: $188,463,000)	0	(1,602,691)	0	($1,602,691)
Registered investment companies	3,007,505	0	0	$3,007,505
Other (6)	0	(7,221)	2,733,718	$2,726,497
Subtotal-Bonds	**$3,007,505**	**$492,617,687**	**$4,341,051**	**$499,966,243**
Short Term Investments:				
Registered investment companies	$138,048,076	$0	$0	$138,048,076
Subtotal-Short Term Investments	**$138,048,076**	**$0**	**$0**	**$138,048,076**
Total Plan Assets	**$141,055,581**	**$1,249,637,434**	**$4,341,051**	**$1,395,034,066**

(1) This category invests in U.S. equity funds, primarily large cap equities whose objective is to track an index via pooled separate accounts and registered investment companies.
(2) This category invests in U.S. equity funds, primarily large cap equities.
(3) This category invests in international equity funds, primarily large cap equities whose objective is to track an index.
(4) This category fund invests in large cap international equity funds whose objective is to outperform an index.
(5) This category invests in U.S. government and corporate bond funds.
(6) Cash and cash equivalents, short term investments, payables and receivables and open future contract positions (including fixed income collateral).

D. The domestic discount rate used to value the pension and postretirement obligations at December 31, 2019 and December 31, 2018 is based upon the value of a portfolio of Aa investments whose cash flows would be available to pay the benefit obligation's cash flows when due. The December 31, 2019 portfolio is selected from a compilation of approximately 540 Aa-rated bonds across the full range of maturities. Since yields can vary widely at each maturity point, the Company generally avoids using the highest and lowest yielding bonds at the maturity points, so as to avoid relying on bonds that might be mispriced or misrated. This refinement process generally results in having a distribution from the 10th to 90th percentile. The Aa portfolio is then selected and, accordingly, its value is a measure of the benefit obligation. A single equivalent discount rate is calculated to equate the value of the Aa portfolio to the cash flows for the benefit obligation. The result is rounded to the nearest 5 basis points and the benefit obligation is recalculated using the rounded discount rate.

The pension and postretirement expected long-term rates of return on plan assets for 2019 were determined based upon an approach that considered the allocation of plan assets as of December 31, 2018. Expected returns are estimated by asset class as noted in the discussion of investment policies and strategies below. Expected returns on asset classes are developed using a building-block approach that is forward looking and are not strictly based upon historical returns. The building blocks for equity returns include inflation, real return, a term premium, an equity risk premium, capital appreciation and the effect of active management, expenses and the effect of rebalancing. The building blocks for fixed maturity returns include inflation, real return, a term premium, credit spread, capital appreciation and the effect of active management, expenses and the effect of rebalancing.

The Company applied the same approach to the determination of the expected long term rate of return in 2020. The expected long term rate of return for 2020 is 6.00**%** and 6.75% for the pension and postretirement plans, respectively.

E. The Company sponsors voluntary savings plans for employees (401(k) plans). The plans provide for salary reduction contributions by employees and matching contributions by the Company of up to 4% of annual salary for 2019 and 2018. The matching contributions by the Company included in “Other expenses” are $83,528,991 and $89,265,249 for 2019 and 2018 respectively.

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

NOTES TO FINANCIAL STATEMENTS

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

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

I. **Impact of Medicare Modernization Act on Postretirement Benefits**

(1) Not applicable.

(2) Not applicable.

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

	Other Postretirement Benefits	Other Postretirement Benefit Subsidy Receipt
2020	$146,592,812	$7,706,638
2021	147,488,228	7,636,201
2022	148,157,193	7,533,233
2023	147,347,578	7,390,451
2024	145,748,560	7,208,343
2025-2029	691,008,579	32,459,416
Total	**$1,426,342,950**	**$69,934,282**

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

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

(2) The Company has no preferred stock outstanding.

(3) New Jersey insurance law provides that dividends or distributions may be declared or paid by the Company without prior regulatory approval only from unassigned surplus, as determined pursuant to statutory accounting principles, less unrealized capital gains and certain other adjustments. In addition, the Company must obtain approval from the New Jersey insurance regulator prior to paying a dividend if the dividend, together with other dividends or distributions made within the preceding twelve months, would exceed the greater of 10% of the Company's surplus or net gain from operations as of the preceding December 31. As of December 31, 2019, the Company's statutory surplus was $11,483,313,853. For the year-ended, December 31, 2019, the Company's net gain from operations was ($29,730,851). See Note 13.4 for dividends that were paid during December 31, 2019 and December 31, 2018.

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

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

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

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

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

(9) In accordance with the requirements of the various states, a special surplus fund has been established for contingency reserves of $336,872,981 and $307,200,779 as of December 31, 2019 and December 31, 2018, respectively.

(10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses was $1,853,179,412 and $523,665,467 as of December 31, 2019 and December 31, 2018, respectively.

(11) The following table provides information relating to the outstanding surplus notes as of December 31, 2019:

Date Issued	Interest Rate	Face Amount of Notes	Carrying Value	Principal And/ Or Interest Paid Current Year	Total Principal And/Or Interest Paid	Unapproved Principal And/ Or Interest	Date of Maturity
9/18/2009	5.36%	$0	$0	$528,958,889	$764,426,667	$0	9/18/2019
7/1/1995	8.3%	350,000,000	345,705,166	29,050,000	700,060,733	14,525,000	7/1/2025
Totals:		$350,000,000	$345,705,166	$558,008,889	$1,464,487,400	$14,525,000	

The surplus notes in the aggregate principal amount of $350,000,000, issued on July 1, 1995 were distributed pursuant to Rule 144A under the Securities Act of 1933, underwritten by Goldman, Sachs & Co., CS First Boston, Merrill Lynch & Co., J.P. Morgan Securities Inc., and Prudential Securities Incorporated (an affiliate), and are administered by the Company as a registrar/paying agent.

On July 30, 2019, the holder of the surplus notes issued by the Company on September 18, 2009 in the aggregate principal amount of $500,000,000 exercised its option to exchange the surplus notes for shares of PFI Common Stock. At that time, the surplus notes were extinguished and the Company recorded the principal repayment of $500,000,000 and the final interest payment of $2,158,889, representing interest due for the period of July 1 to July 29, 2019, to the holder of the surplus notes.

NOTES TO FINANCIAL STATEMENTS

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

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

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

(12)/(13) The Company has not had any quasi-reorganizations.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

14A. Contingent Commitments

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

1) The Company has entered into a support agreement with Prudential Funding, LLC ("Pru Funding"), a wholly owned, non-insurance subsidiary, pursuant to which the Company has agreed to cause Pru Funding to maintain, at all times, tangible net worth (including subordinated debt) of at least $1.00. As of December 31, 2019 and December 31, 2018, the tangible net worth of Pru Funding was $19,111,814 and $13,501,000, respectively. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the support agreement.

2) On September 14, 2010, the Company entered into a yield maintenance agreement, pursuant to which the Company agreed to provide an unaffiliated third party (a "purchaser") with a minimum rate of return on a portfolio of real estate investments acquired by the purchaser from Washington Street. The Company's maximum potential exposure under this agreement was estimated to be $11,800,000 as of December 31, 2019. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the agreement.

3) The Company has entered into a support agreement with Pruco Securities, LLC ("Pruco Securities"), a wholly owned, non-insurance subsidiary, pursuant to which the Company agrees to cause Pruco Securities to maintain, at all times, (A) a minimum net capital equal to the greater of $250,000 or six and two-thirds percent of aggregate indebtedness and (B) a ratio of aggregate indebtedness to net capital of less than or equal to 15:1; provided that the Company's obligations under the support agreement are limited to an aggregate amount of $10,000,000. As of December 31, 2019 and December 31, 2018, the net capital of Pruco Securities was $55,014,838 and $32,346,428, respectively. On March 20, 2015, the Company paid the maximum amount payable under the guarantee agreement of $10,000,000 to Pruco Securities to maintain the subsidiary's debt to capital ratio. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the support agreement.

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

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

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

7) The Company is the sole member of GA JHCII, LLC. GA JHCII, LLC has issued a guarantee in relation to John Hancock Center, a real estate investment directly owned by GA JHCII, LLC. The guarantee is issued to the senior mortgage lenders, JP Morgan Chase. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/ losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of June 22, 2022. The maximum exposure is $1,000,000,000 as of December 31, 2019.

8) Metro Retail is a directly owned real estate investment of the Company. The Company has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lender, CITIZENS, N. A. The guarantee

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relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of March 20, 2024.

9) The Belden Stratford Investment is a directly owned real estate investment of the Company. The Company has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lender, HSBC Bank USA, N.A. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of March 1, 2024.

10) Plaza San Remo is a directly owned real estate investment of the Company. The Company has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lender, JP Morgan Chase Bank, N.A. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of February 20, 2020.

11) 92 West Paces is a directly owned real estate investment of the Company. The Company has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lender, Federal Home Loan Mortgage Corporation. The guarantee relates to events such as fraud or malicious conduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of September 1, 2021.

12) E. 22nd Street SSGA Venture LLC is a directly owned real estate investment of the Company. The Company has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lender, Nationwide Life Insurance Company. The guarantee relates to events such as fraud or malicious conduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of May 5, 2020.

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

14) Rock UK Real Estate II S.a.r.l. is a real estate investment of the Company. The Company has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lender, Aareal Bank AG. The guarantee relates to events such as fraud or malicious conduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of October 18, 2021.

15) Kyarra S.a.r.l. is a real estate investment of the Company. The Company has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lender, Aareal Bank AG. The guarantee relates to events such as fraud or malicious conduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of April 25, 2023.

16) Kyarra S.a.r.l. is a real estate investment of Rock Oxford S.a.r.l., which is directly owned by the Company. The Company has entered into a pledge agreement in favor of the senior mortgage lender, Aareal Bank AG, pursuant to which the Company has pledged to the mortgage lender the shares of capital stock of Rock Oxford S.a.r.l, as third party security for the mortgage loan. The term of the pledge agreement coincides with the term of the mortgage, which has a debt maturity of April 25, 2023.

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

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

19) PLIC, a wholly owned subsidiary of the Company, enters into securities repurchase transactions pursuant to which PLIC transfers securities to third parties and receives cash as collateral, which it invests. The Company guarantees the obligations of PLIC to certain of PLIC's counterparties under these transactions in the event of PLIC's non-performance. The amount of the guarantee is equal to the notional amount guaranteed transaction, which was $2,575,143,095 as of December 31, 2019, and there is not a contractual limit on PLIC's repurchase agreement transactions. The guarantee will remain in effect as long as PLIC has outstanding guaranteed obligations.

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

21) The Company has entered into a joint venture agreement relating to Pramerica Fosun Life Insurance Co., Ltd. (the "JV") with its joint venture partner setting out their respective rights and obligations with respect to the JV. Pursuant to the joint venture agreement, the Company and its joint venture partner have agreed to contribute additional capital to the JV, based on their respective ownership percentages in the JV, if (i) the JV's solvency margin ratio falls below the minimum ratio required by applicable law or regulation (or additional capital is otherwise required to comply with applicable laws or regulatory requirements) or a higher ratio is agreed upon by the parties or (ii) an increase in the JV's capital is unanimously agreed upon by the Board of Directors of

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the JV. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under such provisions of the joint venture agreement. The Company does not expect to make any payments on this guarantee and is not carrying any liabilities associated with the guarantee.

#	Guarantees and key attributes	Current CV of liability obligations under guarantee (including amount recognized at inception)	Financial statement line impacted if action under guarantee required	Max amount of future potential guarantee payments (undiscounted)	Current status of payment or performance risk of guarantee
1	Guarantee that the net worth of Pru Funding is not less than $1.00	(a)	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.
2	Guarantee payments by Washington Street to purchaser based on a minimum rate of return on a portfolio related to real estate	(a)	Other Invested Assets (Page 2, Line 8)	$11,800,000	No payments required since inception.
3	Guarantee the minimum net capital and a ratio of aggregate indebtedness to net capital of Pruco Securities	(a)	Other Invested Assets (Page 2, Line 8)	$0	The maximum amount payable under the guarantee agreement was paid to Pruco Securities during 2011 for $10,000,000.
4	Guarantee obligations to PASS Corp's claimants	(a)	General Insurance Expenses (Page 4, Line 23)	(c)	No payments required since inception.
5	Guarantee obligations to PSSC's claimants	(a)	General Insurance Expenses (Page 4, Line 23)	(c)	No payments required since inception.
6	Guarantee protection of plan assets under the Company's ERISA Separate Accounts	(d)	Separate Accounts Liability (Page 3, Line 27)	(b)	No payments required since inception.
7	Guarantee related to acquisition of John Hancock real estate investment	(a)	Real Estate (Page 2, Line 4)	$1,000,000,000	No payments required since inception.
8	Guarantee related to Metro Retail Investment	$0	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
9	Guarantee related to The Belden Investment	$0	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
10	Guarantee related to Plaza San Remo Investment	$0	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
11	Guarantee related to 92 West Paces Investment	$0	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
12	Guarantee related to E. 22nd Street SSGA Venture LLC	$0	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.
13	Guarantee related to GA Collins LLC	(a)	Other Invested Assets (Page 2, Line 8)	$1,000,000,000	No payments required since inception.
14	Guarantee related to Rock UK Real Estate II S.a.r.l.	$0	Common Stock (Page 2, Line 2.2)	(b)	No payments required since inception.
15	Guarantee related to Kyarra S.a.r.l.	$0	Common Stock (Page 2, Line 2.2)	(b)	No payments required since inception.
16	Pledge agreement related to Kyarra S.a.r.l.	$0	Common Stock (Page 2, Line 2.2)	(b)	No payments required since inception.
17	Guarantee related to Thurloe Commercial Guernsey Limited	$0	Common Stock (Page 2, Line 2.2)	(b)	No payments required since inception.
18	Guarantee related to 1600 Commons LLC	$0	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
19	Guarantee related to Prudential Legacy Insurance Company	(a)	Common Stock (Page 2, Line 2.2)	$2,575,143,095	No payments required since inception.
20	Guarantee related to Gibraltar BSN Holdings SDN BHD	$0	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.
21	Guarantee related to Pramerica Fosun Life Insurance Co., Ltd	$0	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.

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

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(3)

a.	Aggregate maximum potential future payments of all guarantees (undiscounted) that the Company could be required to make as of December 31, 2019.	$4,586,943,095
b.	Current liability recognized in financial statements as of December 31, 2019:	
	Noncontingent liabilities	$0
	Contingent liabilities	$0
c.	Financial statement impact as of December 31, 2019 if action under Guarantee is required:	
d.	Investments in Affiliated Other Invested Assets and Common Stock	$4,586,943,095
	Dividends to stockholders (capital contribution)	$0
	Expense	$0
	Other	$0
e.	Total	$4,586,943,095

14B. Assessments

In 1991, the Company established a liability for guaranty fund assessments as a result of the Executive Life Insurance Company (“ELIC”), insolvency. In 2007, the Company also established a guaranty fund assessment liability related to Executive Life Insurance Company of New York (“ELNY”). In 2010, the Company established a guaranty fund assessment liability related to Penn Treaty Network America Insurance Company ("Penn Treaty"). In 2011, the Company established a guaranty fund assessment liability related to Lincoln Memorial Life Insurance Company. The assessments are expected to be paid out over a number of years. As of December 31, 2019 and December 31, 2018 the total amount of the liability related to guaranty fund assessments was $26,838,714 and $28,452,743, respectively. As of December 31, 2019, the Company also held a related asset of $43,056,594, for premium tax credits associated with the guarantee fund assessments. Premium tax credits are generally expected to be realized over a similar time period as the assessment liability but will vary by state, which can affect the available amounts and duration. Penn Treaty is an entity that wrote long-term care contracts. The liability and related asset for premium tax credits held related to the Penn Treaty insolvency does not have a material financial effect for the Company.

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

Assets recognized from paid and accrued premium tax offsets as of December 31, 2018:	$47,132,509
Decreases as of December 31, 2019:	
Premium tax offsets utilized	4,150,204
Increases as of December 31, 2019:	
Additional premium tax offsets applied	74,289
Assets recognized from paid and accrued premium tax offsets as of December 31, 2019:	$43,056,594

14C. Gain Contingencies

There were no gain contingencies recognized by the Company during 2019 or 2018.

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

As of December 31, 2019, the Company paid the following amounts in the reporting period to settle claims related to extra contractual obligations and bad faith losses stemming from lawsuits.

	Direct
Claims related ECO and bad faith losses stemming from lawsuits during the reporting period	$2,031,636

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

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

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

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

14E. Joint and Several Liability

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

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14F. All Other Contingencies

(1) Uncollectible Asset Balances

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

(2) Other Contingencies

The Company is subject to legal and regulatory actions in the ordinary course of its businesses. Pending legal and regulatory actions include proceedings specific to it and proceedings generally applicable to business practices in the industries in which it operates, including in both cases businesses that have either been divested or placed in wind-down status. The Company is subject to class action lawsuits and individual lawsuits involving a variety of issues, including sales practices, underwriting practices, claims payment and procedures, additional premium charges for premiums paid on a periodic basis, denial or delay of benefits, return of premiums or excessive premium charges and breaching fiduciary duties to customers. In its investment-related operations, the Company is subject to litigation involving commercial disputes with counterparties or partners and class action lawsuits and other litigation alleging, among other things, that the Company has made improper or inadequate disclosures in connection with the sale of assets and annuity and investment products or charged excessive or impermissible fees on these products, recommended unsuitable products to customers, mishandled customer accounts or breached fiduciary duties to customers.

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

Individual Annuities, Individual Life and Group Insurance

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

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

Huffman v. The Prudential Insurance Company of America

In September 2010, Huffman v. The Prudential Insurance Company of America, a purported nationwide class action brought on behalf of beneficiaries of group life insurance contracts owned by the Employee Retirement Income Security Act ("ERISA")-governed employee welfare benefit plans was filed in the United States District Court for the Eastern District of Pennsylvania, challenging the use of retained asset accounts in employee welfare benefit plans to settle death benefit claims as a violation of ERISA and seeking injunctive relief and disgorgement of profits. In July 2011, Prudential Insurance's motion for judgment on the pleadings was denied. In February 2012, plaintiffs filed a motion to certify the class. In April 2012, the court stayed the case pending the outcome of a case involving another insurer that is before the Third Circuit Court of Appeals. In August 2014, the court lifted the stay, and in September 2014, plaintiffs filed a motion seeking leave to amend the complaint. In July 2015, the court granted plaintiffs' motion to file an amended complaint. Plaintiffs' amended complaint added two new class representatives, a new common law breach of fiduciary duty claim, and a prohibited transactions claim under Section 406(a)(1)(C) of ERISA. In August 2015, Prudential Insurance filed its answer to the first amended complaint. In February 2016, plaintiffs filed a class certification motion. In September 2016, plaintiffs' motion for class certification was denied, and in October 2016, plaintiffs filed a motion for reconsideration. In December 2016, the motion for reconsideration was denied. In February 2017, all parties filed motions for summary judgment. In December 2017, the court granted plaintiffs' motion for summary judgment as to their breach of fiduciary duty claims under ERISA, dismissed plaintiffs' state law claim, and denied the motions for summary judgment on the prohibited transaction claim. In December 2017, plaintiffs filed a motion to alter or amend the prior orders denying class certification. In January 2018, the court denied in part, and granted in part, plaintiffs' class certification motion and certified a class limited to participants in the two employer plans involving the named plaintiffs. In February 2018, Prudential Insurance filed a petition with the Third Circuit Court of Appeals seeking permission to appeal the class certification decision. In April 2018, the Third Circuit Court of Appeals denied Prudential Insurance's request for leave to appeal the class certification decision. In November 2018, the court issued an order granting preliminary approval of plaintiffs' proposed Settlement and Distribution Plan. In April 2019, the court entered a Final Judgment and Order of Dismissal. This matter is now closed.

Behfarin v. Pruco Life

In July 2017, a putative class action complaint entitled Richard Behfarin v. Pruco Life Insurance Company was filed in the United States District Court for the Central District of California, alleging that the Company imposes charges on owners of universal life policies to cure defaults and/or reinstate lapses, that are inconsistent with the applicable universal life policy. The complaint includes claims for breach of contract, breach of implied covenant of good faith and fair dealing, and violation of California law, and seeks unspecified damages along with declaratory and injunctive relief. In September 2017, the Company filed its answer to the complaint. In September 2018, plaintiff filed a motion for class certification. In October 2019, plaintiff filed: (1) the First Amended Complaint adding Prudential Insurance Company of America and Pruco Life Insurance Company of New Jersey as defendants; and (2) a motion seeking preliminary certification of a settlement class, appointment of a class representative and class counsel, and preliminary approval of the

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proposed class action settlement. In November 2019, the court issued an order granting the motion for preliminary approval of the settlement.

Escheatment Litigation

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

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

Other Matters

Cho v. PICA, et al

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

Residential Mortgage-Backed Securities ("RMBS") Trustee Litigation

In June 2014, the Company, together with nine other institutional investors, filed six actions in New York state court against certain RMBS trustees. The actions, which are brought derivatively on behalf of more than 2,200 RMBS trusts, seek unspecified damages attributable to the trustees' alleged failure to: (i) enforce the trusts' respective repurchase rights against sellers of defective mortgage loans; and (ii) properly monitor the respective mortgage loan servicers. The complaints assert claims for breach of contract, breach of fiduciary duty, negligence and violations of the Trust Indenture Act of 1939. In July 2014, the Company amended its complaint against each of the six defendants. In November 2014, the Company filed amended complaints against each of the trustee bank defendants in federal court in the Southern District of New York. In December 2014, the New York State Court actions were dismissed without prejudice upon the Company's request. The six actions described above are captioned:

PICA et al. v. Bank of New York Mellon ("BONYM")

In March 2015, defendants filed a motion to dismiss the amended complaint. In March 2016, the court issued a decision involving BONYM's motion to dismiss: (i) denying the motion to dismiss the Pooling and Servicing Agreement ("PSA") trust claims for lack of jurisdiction; (ii) denying the motion regarding claims for violations of the Trust Indenture Act of 1939 and breach of contract; and (iii) granting the motion regarding claims for negligence and breach of fiduciary duty. In October 2019, the federal court action was dismissed with prejudice. This matter is now closed.

PICA et al v. Citibank N.A.

IIn February 2015, defendants filed a motion to dismiss the amended complaint. In September 2015, the court issued a decision involving Citibank's motion to dismiss: (i) with respect to the PSA trusts, granting the motion and declining to exercise supplemental jurisdiction; (ii) with respect to the Indenture trusts, denying the motion regarding claims for breach of contract, violations of the Trust Indenture Act of 1939, negligence and breach of fiduciary duty concerning the duty to avoid conflicts of interest; and (iii) with respect to the Indenture trusts, granting the motion to dismiss claims for negligence and breach of fiduciary duty concerning the duty of care. In November 2015, the Company, together with other institutional investors, filed a complaint in New York State Supreme Court, captioned Fixed Income Shares: Series M, et al. v. Citibank N.A., asserting claims relating to the PSA trusts. In February 2016, Citibank filed a motion to dismiss the state court complaint. In August 2016, plaintiffs filed an amended complaint in state court, and in September 2016, Citibank filed a motion to dismiss the amended complaint and plaintiffs filed in federal court a motion for class certification. In April 2017, Citibank filed a motion for summary judgment in the federal court action. In June 2017, the state court issued a decision regarding defendants' motion to dismiss the amended complaint: (i) sustaining plaintiffs' breach of contract claims concerning Citibank's pre-Event of Default obligations; (ii) dismissing plaintiffs' breach of contract claims concerning Citibank's post-Event of Default obligations; (iii) sustaining plaintiffs' implied covenant of good faith and fair dealing claim; (iv) dismissing plaintiffs' claim for breach of fiduciary duty; and (v) dismissing plaintiffs' claim for breach of duty to avoid conflicts of interest. In July 2017, Citibank filed an appeal to the Appellate Division of the Supreme Court of New York, First Department, from the June 2017 decision denying, in part, its motion to dismiss. In January 2018, the First Department: (i) affirmed the trial court's ruling upholding the breach of contract claim based on the trustee's failure to give written notice of breaches of representations and warranties; and (ii) reversed the trial court's order that sustained plaintiffs' breach of contract and implied covenant of good faith and fair dealing claims concerning servicing violations. In March 2018, the federal court granted Citibank's motion for summary judgment. In April 2018, plaintiffs filed a notice of appeal to the U.S. Court of Appeals for the Second Circuit from the March 2018 decision granting summary judgment. In June 2019, the federal court action was dismissed with prejudice, and in September 2019, the state court action was also dismissed with prejudice. This matter is now closed.

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PICA et al. v. Deutsche Bank, et al.

In April 2015, defendants filed a motion to dismiss the amended complaint. In January 2016, the court issued a decision involving Deutsche Bank's motion to dismiss: (i) with respect to the PSA trusts, granting the motion and declining to exercise supplemental jurisdiction; and (ii) with respect to the Indenture trusts, granting leave for plaintiffs to file an amended complaint. In February 2016, the Company, together with other institutional investor plaintiffs, filed an amended complaint in federal court. In March 2016, the Company, together with other institutional investors, filed a complaint in California State Superior Court, captioned BlackRock Balanced Capital Portfolio (FI), et al. v. Deutsche Bank Trust Company Americas, asserting claims relating to the PSA trusts. In May 2016, the Company, together with other institutional investors, filed an amended class action complaint in California State Superior Court. In July 2016, defendant filed a motion to dismiss the amended federal court complaint. In August 2016, defendant filed a demurrer and motion to strike the amended state court class action complaint. In October 2016, the court issued a decision regarding defendants motion to dismiss: (i) sustaining plaintiffs' breach of contract claims concerning the trust at issue; (ii) dismissing plaintiffs' tort claims for breach of fiduciary duty; and (iii) dismissing plaintiffs' claims of breach of duty to avoid conflicts of interest. The court granted plaintiffs' leave to file an amended complaint. In January 2017, the federal court issued a decision involving Deutsche Bank's motion to dismiss: (i) granting the motion with respect to plaintiff's conflicts of interest claims; and (ii) denying the motion with respect to plaintiffs' representations-and-warranties claims, servicer-notification claims, event-of-default claims and Trust Indenture Act claims. In February 2017, the court issued a decision regarding defendants' motion to dismiss the amended complaint: (i) sustaining plaintiffs' breach of contract claims concerning the failure to remedy known servicing violations as to all sixty-two trusts at issue; (ii) sustaining plaintiffs' breach of contract claims concerning the failure to enforce seller representation and warranty claims as to forty-one trusts, and dismissing such claims as to the remaining twenty-one trusts; (iii) dismissing plaintiffs' claim for breach of fiduciary duty; and (iv) dismissing plaintiffs' claim for breach of duty to avoid conflicts of interest. In January 2018, plaintiffs filed motions for class certification in the state and federal court actions. In May 2018, plaintiffs' motion for class certification was denied in the state court action. In June 2018, plaintiffs filed a Notice of Appeal to the California Court of Appeal of the denial of their class certification motion. In December 2018, the California Court of Appeal entered the parties' stipulation dismissing plaintiffs' appeal of the class certification decision. In December 2018, the federal court action was dismissed with prejudice. In January 2019, the state court action was dismissed with prejudice. This matter is now closed.

PICA et al. v. HSBC, et al.

In January 2015, defendants filed a motion to dismiss the amended complaint. In June 2015, the court granted in part, and denied in part, defendants' motion to dismiss the complaint for failure to state a claim and granted leave to file an amended complaint. In July 2015, plaintiffs filed an amended complaint. In January 2017, plaintiffs filed a motion seeking class certification and appointing class representatives and class counsel. In February 2018, the court denied plaintiffs' motion for class certification and plaintiffs filed a petition with the Second Circuit Court of Appeals seeking permission to appeal the class certification decision. In May 2018, the Second Circuit denied plaintiffs' request for permission to appeal the denial of their class certification motion. In May 2019, the court dismissed the case with prejudice. This matter is now closed.

PICA et al. v. U.S. Bank N.A.

In February 2015, defendants filed a motion to dismiss the amended complaint. In May 2015, the court granted defendants' motion to dismiss: (i) declining to exercise supplemental jurisdiction regarding claims involving the PSA trusts; and (ii) granting leave for plaintiffs to file an amended complaint asserting direct claims involving the Indenture trusts. In June 2015, the Company, together with other institutional investors, filed a complaint in New York State Supreme court, captioned BlackRock Balanced Capital Portfolio (FI), et al. v. U.S. Bank Nat'l Ass'n, asserting claims relating to the PSA trusts. In July 2015, plaintiffs filed with the court an amended complaint asserting direct claims relating to the Indenture trusts. In August 2015, defendant filed a motion to dismiss the amended class action complaint in the federal court action. In September 2015, defendant filed a motion to dismiss the class action complaint in the state court action. In February 2016, the federal district court issued a decision involving U.S. Bank's motion to dismiss: (i) upholding the breach of contract and Trust Indenture Act claims; and (ii) dismissing the breach of fiduciary duty and extra-contractual claims. In September 2016, the Company together with other institutional investor plaintiffs filed an amended complaint in state court. In October 2016, U.S. Bank filed a motion to dismiss the amended state court complaint. In November 2016, plaintiffs filed in federal court motions seeking class certification and appointing class representatives and class counsel. In January 2018, the state court issued a decision on U.S. Bank's motion to dismiss the amended complaint: (i) upholding the representation and warranty breach of contract claims for all 770 trusts; (ii) upholding the breach of contract claims related to servicer violations for 77 trusts; and (iii) dismissing the breach of fiduciary duty, negligence, and implied covenant of good faith and fair dealing claims. In January 2018, the court denied plaintiffs' motion for class certification in the federal court action. In February 2018, the federal court entered a stipulated order: (i) dismissing all claims involving three trusts with prejudice; (ii) with respect to twenty trusts, dismissing with prejudice the Trust Indenture Act ("TIA") claims for lack of standing, and the breach of contract claims without prejudice; and (iii) dismissing without prejudice the TIA and breach of contract claims concerning the four remaining trusts. In February 2018, U.S. Bank filed an appeal from the state court's order concerning U.S. Bank's motion to dismiss the amended complaint. In March 2018, plaintiffs filed a cross-appeal of the state court's order concerning the motion to dismiss. In August 2018, plaintiffs filed a second class action complaint in New York state court against U.S. Bank, as trustee, asserting claims for breach of contract, breach of fiduciary duty, breach of the implied covenant of good faith and fair dealing, and breach of duty of care. In October 2018, the New York State Supreme Court, First Department, modified the lower court's January 2018 order, by dismissing plaintiffs' breach of contract claims for servicer violations involving 56 of 77 trusts, and otherwise affirmed the remainder of the lower court's January 2018 order. In April 2019, a decision and order were issued dismissing plaintiffs' state court action with prejudice. This matter is now closed.

PICA et al. v. Wells Fargo Bank, et al.

In April 2015, defendants filed a motion to dismiss the amended complaint. In January 2016, the court issued a decision involving Wells Fargo's motion to dismiss: (i) with respect to the PSA trusts, granting the motion and declining to exercise supplemental jurisdiction; and (ii) with respect to the Indenture trusts, granting leave for plaintiffs to file an amended complaint. In February 2016, the Company, together with other institutional investor plaintiffs, filed an amended complaint in federal court. In March 2016, the Company, together with other institutional investors, filed a complaint in California State Superior court, captioned BlackRock Balanced Capital Portfolio (FI), et al. v. Wells Fargo Bank, Nat'l Ass'n., asserting claims relating to the PSA trusts. In May 2016, defendant filed a motion to dismiss or to stay the state court action. In July 2016, defendant filed a motion to dismiss the amended complaint filed previously in federal court. In October 2016, the court dismissed the state court complaint. In December 2016, the Company, together with other

NOTES TO FINANCIAL STATEMENTS

institutional investors, filed a complaint in New York State Court, captioned BlackRock Core Bond Portfolio, et al. v. Wells Fargo Bank, Nat'l Ass'n., asserting claims related to the PSA trusts. In March 2017, the federal court issued an order concerning defendant's motion to dismiss as to the Indenture trusts: (i) sustaining plaintiffs' breach of contract claims; plaintiffs' claims for violations of the Trust Indenture Act of 1939; and plaintiffs' claims for breach of the duty to avoid conflicts of interest; and (ii) dismissing plaintiffs' claims for breach of fiduciary duty as duplicative of the sustained contract claims. In May 2017, Wells Fargo filed a third-party complaint for contribution against PGIM, Inc., alleging that, in the event the Prudential plaintiff Funds prevail on their claims for damages against Wells Fargo, PGIM must contribute to the award due to PGIM's alleged breach of fiduciary duties owed to the Funds in managing the Funds' RMBS investments. In June 2017, Wells Fargo filed a motion to dismiss the complaint in New York State Court. In October 2017, PGIM filed a motion to dismiss the third-party complaint filed by Wells Fargo seeking contribution. In January 2018, plaintiffs filed a motion for class certification in the federal court action. In November 2018, plaintiffs filed an amended complaint in New York state court against Wells Fargo, as trustee, asserting claims for breach of contract, breach of fiduciary duty, breach of the implied covenant of good faith and fair dealing, breach of duty of due care, and violation of the Trust Indenture Act of 1939. In May 2019, the state court entered an Order and Final Judgment approving the class action settlement and dismissing the case with prejudice, and the federal court action was dismissed with prejudice. This matter is now closed.

Regulatory Matters

Securities Lending and Foreign Tax Reclaim Matter

In 2016, PFI self-reported to the Securities and Exchange Commission, ("SEC"), and the Department of Labor, ("DOL"), and notified other regulators, that in some cases it failed to maximize securities lending income for the benefit of certain separate account investments due to a long-standing restriction benefiting PFI that limited the availability of loanable securities. PFI has removed the restriction and implemented a remediation plan for the benefit of customers. As part of PFI's review of this matter, in 2018 it further self-reported to the SEC, and notified other regulators, that in some cases it failed to timely process foreign tax reclaims for the separate account investments. PFI has corrected the foreign tax reclaim process and has implemented a remediation plan for the benefit of customers.

The DOL's review of the securities lending matter is closed. PFI is cooperating with the SEC in its review of the securities lending and foreign tax reclaim matters (which includes a review of the remediation plans) and has entered into discussions with the SEC staff regarding a possible settlement of the securities lending matter that would potentially involve charges under the Investment Advisers Act and financial remedies. PFI cannot predict the outcome of the discussions with the SEC regarding the foreign tax reclaim matter or the possible settlement of the securities lending matter.

On an ongoing basis, the Company's internal supervisory and control functions review the quality of sales, marketing and other customer interface procedures and practices and may recommend modifications or enhancements. From time to time, this review process results in the discovery of product administration, servicing or other errors, including errors relating to the timing or amount of payments or contract values due to customers. In certain cases, if appropriate, the Company may offer customers remediation and may incur charges, including the cost of such remediation, administrative costs and regulatory fines.

The Company's litigation and regulatory matters are subject to many uncertainties, and given their complexity and scope, their outcome cannot be predicted. It is possible that the Company's results of operations or cash flows in a particular quarterly or annual period could be materially affected by an ultimate unfavorable resolution of pending litigation and regulatory matters depending, in part, upon the results of operations or cash flow for such period. In light of the unpredictability of the Company's litigation and regulatory matters, it is also possible that in certain cases an ultimate unfavorable resolution of one or more pending litigation or regulatory matters could have a material adverse effect on the Company's financial position. Management believes, however, that, based on information currently known to it, the ultimate outcome of all pending litigation and regulatory matters, after consideration of applicable reserves and rights to indemnification, is not likely to have a material adverse effect on the Company's financial position.

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15. LEASES

15A. Lessee Operating Leases

(1) The Company occupies leased office space in many locations under various long-term leases and has entered into numerous leases covering the long-term use of computers and other equipment. At December 31, 2019, future minimum lease payments under non-cancelable operating leases are estimated as follows:

(2) At December 31, 2019, the minimum aggregate rental commitments are as follows

1. 2020	$92,301,124
2. 2021	$81,502,862
3. 2022	$64,724,468
4. 2023	$48,074,473
5. 2024	$40,917,462
6. Total	$327,520,389

15B. Lessor Leases

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

1. 2020	$824,238
2. 2021	$817,475
3. 2022	$604,889
4. 2023	$0
5. 2024	$0
6. Total	$2,246,602

Year-to-date rental expense, net of sub-lease income, incurred through December 31, 2019 and December 31, 2018 was $78,030,139 and $90,416,312, respectively.

(2) Leverage Leases:

The Company does not invest in leveraged leases as of December 31, 2019.

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

During the normal course of its business, the Company utilizes financial instruments with off-balance sheet credit risk such as commitments and financial guarantees. Commitments primarily include commitments to fund investments in private placement securities, limited partnerships and other investments, as well as commitments to originate mortgage loans. As of December 31, 2019 and December 31, 2018, these commitments were $5,208,246,548 and $5,294,736,917, respectively.

The Company writes credit default swaps requiring payment of principal due in exchange for the referenced credits, depending on the nature or occurrence of specified credit events for the referenced entities. In the event of a specified credit event, the Company's maximum amount at risk, assuming the value of the referenced credits become worthless, is $987,074,716 and $4,933,000,000 at December 31, 2019 and December 31, 2018, respectively. The credit default swaps generally have maturities of five years or less.

In the course of the Company's business, it provides certain financial guarantees and indemnities to third parties pursuant to which it may be contingently required to make payments now or in the future. As of December 31, 2019 and December 31, 2018 financial guarantees issued by the Company were $80,020,711,479 and $79,228,107,214 respectively, primarily comprised of certain contracts underwritten by the Retirement segment include guarantees related to financial assets owned by the guaranteed party. These contracts are accounted for as derivatives and carried at fair value. At December 31, 2019 and December 31, 2018, such contracts in force carried a total guaranteed value of $80,008,911,479 and $79,215,307,214, respectively. These guarantees are supported by collateral that is not reflected on our balance sheet. This collateral had a fair value of $81,603,810,457 and $77,896,647,558 at December 31, 2019 and December 31, 2018, respectively. The remaining $11,800,000 is due to a guarantee on behalf of a previously owned investment subsidiary, Washington Street Investments, LLC.

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

17A. Transfers of Receivables Reported as Sales

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

NOTES TO FINANCIAL STATEMENTS

17B. Transfer and Servicing of Financial Assets

(1) Securities Lending is a program whereby the Company loans securities to third parties, primarily major brokerage firms. Company and NAIC policies require a minimum of 100% and 102% of the fair value of the domestic and foreign loaned securities, respectively, to be separately maintained as collateral for the loans. In the General Account, fair value of cash collateral received of $2,796,858,729 is invested in “Bonds,” “Cash, cash equivalents, and short term investments.” This collateral is not restricted. The fair value of the securities on loan was $2,694,419,527. A liability to return capital received of $2,796,858,729 is included in “Payable for securities lending”. There was no non-cash collateral not reflected in the Assets or Liabilities, Surplus and Other Funds. There is no collateral that extends beyond one year.

In the Separate Accounts, cash collateral received of $2,768,970,075 is invested in "Cash, cash equivalents and short-term investments." This collateral is not restricted. The fair value of the securities on loan was $2,718,139,508. A liability to return capital received of $2,800,709,746 (which includes $31,739,671 that has not yet settled) is included in “From Separate Accounts Statements". Additionally, assets and a cash collateral liability of $9,803,211 were received for unaffiliated lending.

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

(2)/(3) The Company did not have any servicing assets or servicing liabilities as of December 31, 2019.

(4) As of December 31, 2019, the Company did not have securitizations asset-backed financing arrangements, and similar transfers accounted for as sales where the Company has continued involvement with the transferred financial assets.

(5) In the General Account, the fair value of cash collateral received of $2,796,858,729 is invested in “Bonds,” “Cash, cash equivalents, and short term investments.” This collateral is not restricted. The fair value of the securities on loan was $2,694,419,527. A liability to return capital received of $2,796,858,729 is included in “Payable for securities lending.” There was no non-cash collateral reflected in the Assets or Liabilities, Surplus and Other Funds.

(6) The Company did not have any transfers of receivables with recourse as of December 31, 2019.

(7) The Company did not have any dollar repurchase agreements or dollar reverse repurchase agreements as of December 31, 2019.

17C. Wash Sales

In the course of the Company’s asset management, securities are sold and reacquired within 30 days of the sale date. There were no securities with NAIC designation of 3 or below or unrated, sold during the year ended December 31, 2019 and reacquired within 30 days of the sale date.

NOTES TO FINANCIAL STATEMENTS

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

18A. ASO Plans:

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows as of December 31, 2019:

	ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a. Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	($7,878,083)	$0	($7,878,083)
b. Total net other income or expenses (including interest paid to or received from plans)	$0	$0	$0
c. Net gain or (loss) from operations	($7,878,083)	$0	($7,878,083)
d. Total claim payment volume	32,721	0	32,721

18B. ASC Plans

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

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

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

During 2019, there were direct premiums of $168,129,982 written by Managing General Agents/Third Party Administrators.

20. FAIR VALUE OF ASSETS AND LIABILITIES

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

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

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

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

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

Internally-developed valuations or indicative broker quotes are also used to determine fair value in circumstances where vendor pricing is not available, or where the Company ultimately concludes that pricing information received from the independent pricing service is not reflective of market activity. If the Company concludes the values from both pricing services and brokers are not reflective of market activity, it may over-ride the information with an internally-developed valuation. As of December 31, 2019 and December 31, 2018, over-rides on a net basis were not material. Pricing service over-rides, internally-developed valuations and indicative broker quotes are generally included in Level 3 in the fair value hierarchy.

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

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

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

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

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

A.

(1) The table below presents the balances of assets and liabilities measured at fair value as of December 31, 2019:

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Net Asset Value (NAV)	(6) Total
Assets at fair value					
Bonds:					
Industrial and Misc	0	2,089	23,429,953	0	23,432,042
Hybrid Securities	0	0	0	0	0
Total Bonds	$0	$2,089	$23,429,953	$0	$23,432,042
Cash, Cash Equivalents, and Short-Term Investments					
Industrial and Misc	0	721,981,934	0	0	721,981,934
Total Cash, Cash Equivalents, and Short-Term Investments	$0	$721,981,934	$0	$0	$721,981,934
Preferred Stock:					
Industrial and Misc	0	0	2,026,246	0	2,026,246
Total Preferred Stocks	$0	$0	$2,026,246	$0	$2,026,246
Common Stock:					
Industrial and Misc	47,634,881	30,304,089	143,143,542	0	221,082,512
Total Common Stocks	$47,634,881	$30,304,089	$143,143,542	$0	$221,082,512
Derivative assets:					
Currency swaps	0	79,848,588	0	0	79,848,588
Interest rate swaps	0	2,504,656,397	0	0	2,504,656,397
Total return swaps	0	23,512,197	0	0	23,512,197
Options	0	30,215,176	19,118,532	0	49,333,708
Forwards	0	5,315,794	0	0	5,315,794
Currency forwards	0	30,292	0	0	30,292
Total Derivative assets	$0	$2,643,578,444	$19,118,532	$0	$2,662,696,976
Separate account assets (a)	$9,389,144,335	$67,931,489,778	$979,889,033	$22,515,255,564	$100,815,778,710
Total assets at fair value	$9,436,779,216	$71,327,356,334	$1,167,607,306	$22,515,255,564	$104,446,998,420
Liabilities at fair value					
Derivative liabilities:					
Currency swaps	0	21,361,644	0	0	21,361,644
Interest rate swaps	0	1,039,251,878	0	0	1,039,251,878
Total return swaps	0	90,027,593	0	0	90,027,593
Options	0	13,824,202	0	0	13,824,202
Currency forwards	0	26,102,691	0	0	26,102,691
Prudential Global Funding Non-Performance Risk (b)	0	1,041	0	0	1,041
Total Derivative liabilities	$0	$1,190,569,049	$0	$0	$1,190,569,049
Total liabilities at fair value	$0	$1,190,569,049	$0	$0	$1,190,569,049

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

b. NPR is the risk that financial obligations will not be fulfilled by the counterparty. SSAP No. 100 rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP No. 100 does not reject consideration of NPR for valuation of a company's asset positions. As of December 31, 2019, consideration of NPR for the Company's affiliated derivative net asset position resulted in a $1,041 decrease in value.

NOTES TO FINANCIAL STATEMENTS

(2) The table below provides the following data as of December 31, 2019:
   a. Summary of the changes in fair value of Level 3 assets and liabilities
   b. The portion of gains or losses included in income attributable to unrealized gains or losses related to those assets and liabilities still held at December 31, 2019.

	Balance at 01/01/2019	Transfers into Level 3	Transfers out of Level 3	Total gains/ (losses) included in Net Income	Total gains/ (losses) included in Surplus	Purchases	Issues	Sales	Settlements	Balance 12/31/2019
a. Bonds:										
Industrial and Misc	$15,926,014	$17,821,896	($7,894,161)	$1,670,743	($1,894,893)	$3	$0	($33,610)	($2,166,039)	$23,429,953
Preferred Stock:										
Industrial and Misc	3,258,864	9,654,567	(9,942,478)	(2,399,994)	1,284,286	171,001	0	0	0	$2,026,246
Common Stock:										
Industrial and Misc	159,893,872	0	0	4,573,045	(2,158,156)	1,992,636	0	(21,157,855)	0	$143,143,542
Derivatives (net)	20,136,096	0	0		122,205		0	(1,139,769)	0	$19,118,532
Separate accounts assets (a)	878,634,855	55,316,519	(71,125,428)	8,274,803	147,924,861	96,892,146	0	(12,341,956)	(123,686,767)	$979,889,033
Total Assets	**$1,077,849,701**	**$82,792,982**	**($88,962,067)**	**$12,118,597**	**$145,278,303**	**$99,055,786**	**$0**	**($34,673,190)**	**($125,852,806)**	**$1,167,607,306**
b. Total Liabilities	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

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

(4) Transfers into or out of Level 3 are generally reported at the value as of the beginning of the quarter in which the transfers occur for any such assets still held at the end of the quarter. As of December 31, 2019, there were no significant transfers into or out of level 3.

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

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C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments as of December 31, 2019:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets/ Liabilities	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$98,581,603,960	$90,272,310,543	$0	$96,053,768,648	$2,527,835,312	$0	$0
Unaffiliated preferred stock	114,065,043	100,413,551	0	82,149,439	31,915,604	0	0
Unaffiliated common stock	221,082,506	221,082,506	47,634,881	30,304,089	143,143,536	0	0
Mortgage loans	22,147,436,109	21,428,805,334	0	0	22,147,436,109	0	0
Real estate	803,874,940	532,212,050	0	0	803,874,940	0	0
Contract loans	2,943,075,392	2,943,075,392	0	0	2,943,075,392	0	0
Cash, cash equivalents, short-term investments	5,827,311,204	5,827,311,204	1,415,578,031	4,204,973,276	206,759,897	0	0
Derivative financial instruments	3,791,817,563	3,455,261,139	164,063	3,772,534,968	19,118,532	0	0
Other invested assets	79,520,431	58,293,031	0	79,520,431	0	0	0
Separate accounts	$149,236,075,825	$146,278,049,739	$9,501,400,316	$106,863,961,448	$10,355,458,497	$22,515,255,564	$0
Liabilities:							
Deposit-type contracts	$16,897,028,781	$16,720,616,538	$0	$12,444,030,325	$4,452,998,456	$0	$0
Notes payable and other borrowings	181,278,602	181,278,602	0	181,278,602	0	0	0
Securities sold under agreement to repurchase	6,812,385,297	6,812,385,297	0	6,812,385,297	0	0	0
Cash collateral held for loaned securities	2,796,858,729	2,796,858,729	0	2,796,858,729	0	0	0
Derivative financial instruments	1,478,316,456	1,329,435,428	21,002,625	1,457,313,831	0	0	0
Separate account liabilities-investment contracts	$97,461,782,241	$97,574,155,189	$0	$28,680,917,716	$68,780,864,525	$0	$0

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

with maturities consistent with those of the contracts being valued. For those balances that can be withdrawn by the customer at any time without prior notice or penalty, the fair value is the amount estimated to be payable to the customer as of the reporting date, which is generally the carrying value. For defined contribution and defined benefit contracts and certain other products, the fair value is the market value of the assets supporting the liabilities.

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

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

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

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

D. The Company did not have any assets or liabilities that were not practicable to value at fair value as of December 31, 2019.

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

21. OTHER ITEMS

21A. Extraordinary Items

The Company did not have extraordinary items during 2019 or 2018.

21B. Troubled Debt Restructuring Debtors

The Company did not have any troubled debt restructuring during 2019.

21C. Other Disclosures and Unusual Items

In January 2013, the Company acquired the Hartford Life Business through reinsurance transactions with three subsidiaries of Hartford Financial Services Group, Inc. ("Hartford Financial"). These three subsidiaries consisted of Hartford Life and Annuity Insurance Company ("ILA"), Hartford Life Insurance Company ("HLIC"), and Hartford Life and Accident Insurance Company. The Company generally acquired the general account business through a coinsurance arrangement; however, certain types of general account policies were acquired through a modified coinsurance arrangement. The Company acquired the separate account business through a modified coinsurance arrangement.

On May 31, 2018, Hartford Financial completed the sale of Talcott Resolution, its run-off life and annuity businesses, to a group of investors led by Cornell Capital LLC, Atlas Merchant Capital LLC, TRB Advisors LP, Global Atlantic Financial Group, Pine Brook and J. Safra Group (the "Investor Group"). The sale included Talcott Life and Annuity Insurance Company ("ILA") and Talcott Life Insurance Company ("HLIC"). There is no impact to the rights or obligations of the Company under the 2013 reinsurance arrangements as a result of this change in control of such counterparties."

During the second quarter of 2018, the Company entered into a yearly renewable term reinsurance agreement with certain external counterparties to reinsure a portion of the mortality risk associated with the group life business. The result is a reduction in risk-based capital required to be held in the segment.

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

Claim reserves for Group Long Term Disability contained in Exhibit 6 are discounted at interest rates ranging from 2.75% to 6.75%. For non-buyout claims, the interest rate is based on the date of disability. For buyout claims, the interest rate is based on the effective date of the buyout. Group Long Term Disability reserves are calculated using the 2012 GLTD Valuation Table blended with Prudential experience.

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

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

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

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

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

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

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

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

As of December 31, 2019 there was $0 of forward commitments not in the nature of derivative instruments included in “Bonds”.

The Company had no cash deposits that were held in an escrow account and as such would not have been reported in the financial statements as of December 31, 2019.

The Company has, consistent with past practice, guaranteed that a minimum amount of $525 million of annual and termination dividends will be paid and credited to the U.S. holders of policies issued after 1983 by December 31, 2020, as declared by the Company’s Board of Directors.

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

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

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21D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries during 2019 or 2018.

21E. State Transferable and Non-transferable Tax Credits

(1) The Company's transferable and non-transferable state tax credits as of December 31, 2019 are listed in the table below:

Description of State Transferable and Non-transferable Tax Credits	State	Carrying Value	Unused Amount
RJTCF-43 State Tax Credit Fund L.L.C.	FL	$2,447,959	$0
Totals:		$2,447,959	$0

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

(3) There was no impairment recognized for the year ended December 31, 2019.

(4) There were $2,447,959 admitted state tax credits for the year ended December 31, 2019.

21F. Sub-prime Mortgage Related Risk Exposure

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

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

(3) The Company's exposure to sub-prime mortgage loans is through other investments. The following table sets forth the composition of our asset-backed securities collateralized by sub-prime mortgages as of December 31, 2019.

	Actual Cost	Book/Adjusted Carrying Value	Fair Value	Other Than Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$148,048,920	$148,048,920	$220,011,392	$55,782
b. Commercial mortgage-backed securities	0	0	0	0
c. Collateralized debt obligations	0	0	0	0
d. Structured securities	0	0	0	0
e. Equity investment in SCAs	0	0	0	0
f. Other Assets	0	0	0	0
g. Total	$148,048,920	$148,048,920	$220,011,392	$55,782

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

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

21G. Retained Assets

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

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

The Accounts earn interest immediately when established. The interest is accrued daily, compounded daily and credited every month and is accrued until all funds are with drawn. The interest rate may change without notice, but will not change more often than once a month. Some Accounts may be subject to certain minimum interest rates. The interest rate credited to Accounts may be more or less than the rate the Company earns on the funds held in its General Account. During 2019, interest rates credited to Accounts ranged from 0.50% to 3.50%. There were no changes to interest rates credited during 2019.

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

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

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The number and balance of Accounts in force are as follow

	In Force			
	As of 12/31/2019		As of 12/31/2018	
	Number	Balance	Number	Balance
Up to and including 12 Months	14,828	$638,849,098	16,887	$715,995,584
13 to 24 Months	12,326	467,203,581	14,195	521,977,601
25 to 36 Months	11,519	413,080,408	13,538	519,645,794
37 to 48 Months	11,309	444,067,710	12,082	432,233,116
49 to 60 Months	10,325	375,389,761	11,176	360,883,942
Over 60 Months	76,757	2,289,600,065	74,814	2,142,824,555
Total	**137,064**	**$4,628,190,623**	**142,692**	**$4,693,560,592**

Activity in the Accounts during December 31, 2019 is summarized below:

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
Number/balance of Retained Asset Accounts at 01/01/2019	94,502	$3,081,063,293	48,190	$1,612,497,299
Number/balance of Retained Asset Accounts issued/added during the year	10,797	487,215,480	15,842	711,556,134
Investment earnings credited to Retained Asset Accounts during the year	N/A	91,346,005	N/A	14,081,748
Fees and other charges assessed to Retained Asset Accounts during the year	N/A	2,575	N/A	4,556
Number/amount of Retained Assets Accounts closed/withdrawn during the year	12,748	509,016,824	19,519	860,545,382
Number/balance of Retained Asset Accounts as of 12/31/2019	**92,551**	**$3,150,605,379**	**44,513**	**$1,477,585,243**

Account funds determined to be unclaimed property are reclassified from "Liability for deposit-type contracts" to "Remittances and items not allocated" on the Statement of Liabilities, Surplus and Other Funds and reflected in the "Closed/Withdrawn accounts" row on the table. The timing of ultimate escheatment of these funds is dictated by the respective jurisdictions. The amount escheated by the Company as of December 31, 2019, all of which was initially declared to be unclaimed property prior to December 31, 2019, is shown below.

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
Number/amount of Retained Asset Accounts escheated as of 12/31/2019	**1,380**	**$1,105,675**	**4,632**	**$764,263**

21H. Insurance-Linked Securities (ILS) Contracts

The Company was not a benefactor of any possible proceeds from insurance linked securities as of December 31, 2019.

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

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

(2) The composition of the investments that underlie the cash surrender value are as follows as of December 31, 2019:

	Aggregate Cash Surrender Value	Percentage
Bonds	$2,325,022,904	68.70%
Stocks	$793,154,172	23.44%
Mortgage Loans	$0	0.00%
Real Estate	$0	0.00%
Cash and Short-Term Investments	$221,966,642	6.56%
Derivatives	$4,473,579	0.13%
Other Invested Assets	$39,487,209	1.17%

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22. EVENTS SUBSEQUENT

Type 1 – Recognized Subsequent Events:

Subsequent events have been considered through February 27, 2020 for the statutory statement issued March 1, 2020.

There were no subsequent events to report.

Type 2 – Non recognized Subsequent Events:

Subsequent events have been considered through February 27, 2020 for the statutory statement issued March 1, 2020.

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

23. REINSURANCE

23A. Ceded Reinsurance Report

Section 1 - General Interrogatories

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

Yes [ ] No [X]

If yes, give full details:

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

Yes [ ] No [X]

If yes, give full details:

Section 2 - Ceded Reinsurance Report - Part A

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

Yes [X] No [ ]

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

2. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? $153,245,787

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

Yes [ ] No [X]

If yes, give full details:

Section 3 - Ceded Reinsurance Report - Part B

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

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

(B) Have any new agreements been executed or existing agreements amended since January 1, 2019 of this statement, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement?

NOTES TO FINANCIAL STATEMENTS

Yes [X] No [ ]

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

Individual Life Insurance Credit:	($3,063)
Group Insurance Credit:	$89,929,052

23B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance as of December 31, 2019.

23C. Commutation of Reinsurance

The Company has reported in its operations as of December 31, 2019 as a result of commutation of reinsurance with the company listed below, amount that is reflected as:

a.	Claims incurred	$0
b.	Claims adjustment expenses incurred	$0
c.	Premiums earned	$5,350,000
d.	Other	$0
e.	Companies	
	Employers Reinsurance Corporation	$1,000,000
	Exchange Indemnity Corporation	50,000
	MHL Reinsurance	4,300,000

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

The Company did not have ceded reinsurance with certified reinsurers as of December 31, 2019.

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

The Company did not have any variable annuity contracts with an affiliated captive reinsurer as of December 31, 2019.

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

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

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

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

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

24C. The amount of group life net premiums written by the Company for the period ended December 31, 2019 that are subject to retrospective rating features was $1,470,516,894. This represented 58% of the total net premiums written for group life.

The amount of group accident and health net premiums written by the Company for the period ended December 31, 2019 that are subject to retrospective rating features was $133,422,367. This represented 10% of the total net premiums written for group accident and health.

24D. The Company has no medical loss ratio rebates required pursuant to the Public Health Service Act for the periods ending December 31, 2019 and December 31, 2018.

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

The Company does not offer commercial health insurance so it does not have any assets, liabilities, or revenue elements that are impacted by the risk sharing provisions of the Affordable Care Act for the period ended December 31, 2019.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

See Note 36.

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company does not participate in any intercompany pooling arrangements.

NOTES TO FINANCIAL STATEMENTS

27. STRUCTURED SETTLEMENTS

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

28. HEALTH CARE RECEIVABLES

The Company had no health care receivables during 2019 or 2018.

29. PARTICIPATING POLICIES

For the period ended December 31, 2019, premiums under individual and group accident and health participating policies were $2,620,539, or less than 1% of total individual and group accident and health premiums earned. The Company accounts for its policyholder dividends based on actual experience of the group and a pre-determined dividend formula. The Company paid and accrued dividends in the amount of $0 to policyholders.

For the period ended December 31, 2019, premiums under individual and group life participating policies were $10,014,057 or less than 1% of total individual and group life premiums earned. The Company accounts for its policyholder dividends based upon the Plan of Reorganization for the Company's demutualization. The Company paid and accrued dividends in the amount of ($166,642,826) to policyholders and did not allocate any additional income to such policyholders.

30. PREMIUM DEFICIENCY RESERVES

As of December 31, 2019, the Company had no liabilities related to premium deficiency reserves.

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

Life and Annuity Reserves

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

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

(3) As of December 31, 2019, the Company had $2,961,525,374 of insurance in force for which gross premiums for the life insurance benefits are less than the net premiums according to the standard of valuation required by the state.

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

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

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

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

(6) As of December 31, 2019, the change in reserves due to a change in valuation basis, for life and annuity reserves, was a decrease of ($185,414,264) which was due to the following:

Item	Total	Industrial Life	Ordinary			Credit Life Group and Individual	Group	
			Life Insurance	Individual Annuities	Supplementary Contracts		Life Insurance	Annuities
Retirement - Reserve for a single longevity reinsurance contract	$0	$0	$0	$0	$0	$0	$0	$0
Valuation Basis Change due to Disability Rates	($185,414,264)	$0	($185,414,264)	$0	$0	$0	$0	$0
Total	($185,414,264)	$0	($185,414,264)	$0	$0	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

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

A. INDIVIDUAL ANNUITIES

		General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$95,620,266	$0	$0	$95,620,266	1.0%
	b. At book value less current surrender charge of 5% or more	120,228,237	0	0	120,228,237	1.2%
	c. At fair value	0	0	1,932,900,247	1,932,900,247	19.7%
	d. Total with market value adjustment or at fair value (total of a through c)	215,848,503	0	1,932,900,247	2,148,748,750	21.9%
	e. At book value without adjustment (minimal or no charge or adjustment)	2,455,338,650	0	0	2,455,338,650	25.0%
(2)	Not subject to discretionary withdrawal	5,202,544,430	0	359,965	5,202,904,395	53.1%
(3)	Total (gross: direct + assumed)	7,873,731,583	0	1,933,260,212	9,806,991,795	100.0%
(4)	Reinsurance ceded	1,189,574	0	0	1,189,574	
(5)	Total (net) (3) - (4)	$ 7,872,542,009	$ 0	$ 1,933,260,212	$ 9,805,802,221	
(6)	Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	$1,874,591	$0	$0	$1,874,591	

B. GROUP ANNUITIES

		General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$6,815,189,991	$1,747,735,114	$0	$8,562,925,105	7.0%
	b. At book value less current surrender charge of 5% or more	0	0	0	0	0.0%
	c. At fair value	0	1,052,332,776	31,572,676,302	32,625,009,078	26.8%
	d. Total with market value adjustment or at fair value (total of a through c)	6,815,189,991	2,800,067,890	31,572,676,302	41,187,934,183	33.8%
	e. At book value without adjustment (minimal or no charge or adjustment)	1,817,914,189	10,133,488	0	1,828,047,677	1.5%
(2)	Not subject to discretionary withdrawal	25,415,133,162	53,417,151,990	0	78,832,285,152	64.7%
(3)	Total (gross: direct + assumed)	34,048,237,342	56,227,353,368	31,572,676,302	121,848,267,012	100.0%
(4)	Reinsurance ceded	0	0	0	0	
(5)	Total (net) (3) - (4)	$ 34,048,237,342	$56,227,353,368	$ 31,572,676,302	$121,848,267,012	
(6)	Amount included in B(1)b above that will move to B(1)e in the year after the statement date:	$0	$0	$0	$0	

NOTES TO FINANCIAL STATEMENTS

C. DEPOSIT-TYPE CONTRACTS

(no life contingencies)

		General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$0	$0	$0	$0	0.0%
	b. At book value less current surrender charge of 5% or more	0	0	0	0	0.0%
	c. At fair value	3,106,997,462	0	6,676,254,106	9,783,251,568	34.6%
	d. Total with market value adjustment or at fair value (total of a through c)	3,106,997,462	0	6,676,254,106	9,783,251,568	34.6%
	e. At book value without adjustment (minimal or no charge or adjustment)	7,231,932,114	0	0	7,231,932,114	25.6%
(2)	Not subject to discretionary withdrawal	11,280,937,222	0	0	11,280,937,222	39.8%
(3)	Total (gross: direct + assumed)	21,619,866,798	0	6,676,254,106	28,296,120,904	100.0%
(4)	Reinsurance ceded	4,899,250,260	0	0	4,899,250,260	
(5)	Total (net) (3) - (4)	$ 16,720,616,538	$ 0	$ 6,676,254,106	$ 23,396,870,644	
(6)	Amount included in C(1)b above that will move to C(1)e in the year after the statement date:	$0	$0	$0	$0	

D.

		Amount
Life & Accident & Health Annual Statement:		
(1)	Exhibit 5, Annuities Section, Total (net)	$41,785,803,737
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	134,975,614
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	16,720,616,538
(4)	Subtotal	58,641,395,889
Separate Accounts Annual Statement:		
(5)	Exhibit 3, Line 0299999, Column 2	89,733,289,882
(6)	Exhibit 3, Line 0399999, Column 2	0
(7)	Policyholder dividend and coupon accumulations	0
(8)	Policyholder premiums	0
(9)	Guaranteed interest contracts	0
(10)	Other contract deposit funds	6,676,254,106
(11)	Subtotal	96,409,543,988
(12)	Combined Total	$155,050,939,877

NOTES TO FINANCIAL STATEMENTS

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

		General Account			Separate Account - Guaranteed & Nonguaranteed		
		Account Value	Cash Value	Reserve	Account Value	Cash Value	Reserve
A.	Subject to discretionary withdrawal, surrender values, or policy loans:						
	(1) Term Policies with Cash Value	$75,203,063	$97,249,929	$130,895,862	$0	$0	$0
	(2) Universal Life	2,446,158,244	2,531,040,317	2,708,242,783	0	0	0
	(3) Universal Life with Secondary Guarantees	4,922,410,880	4,116,548,295	12,202,839,322	0	0	0
	(4) Indexed Universal Life	392,442,224	346,706,791	446,452,684	0	0	0
	(5) Indexed Universal Life with Secondary Guarantees	0	0	0	0	0	0
	(6) Indexed Life	0	0	38,775,710	0	0	0
	(7) Other Permanent Cash Value Life Insurance	0	0	0	0	0	0
	(8) Variable Life	1,759,284,561	1,905,922,126	2,195,365,511	10,772,558,624	10,772,026,396	10,772,552,079
	(9) Variable Universal Life	1,473,934,926	1,461,444,278	1,727,466,304	25,446,224,289	25,446,224,229	25,446,224,289
	(10) Miscellaneous Reserves	0	66,576,476,925	67,769,878,736	0	0	0
B.	Not subject to discretionary withdrawals or no cash values						
	(1) Term Policies without Cash Value	XXX	XXX	4,324,704,260	XXX	XXX	0
	(2) Accidental Death Benefits	XXX	XXX	556,308,879	XXX	XXX	0
	(3) Disability - Active Lives	XXX	XXX	200,556,063	XXX	XXX	0
	(4) Disability - Disabled Lives	XXX	XXX	538,863,009	XXX	XXX	0
	(5) Miscellaneous Reserves	XXX	XXX	792,028,658	XXX	XXX	0
C.	Total (gross: direct + assumed)	11,069,433,898	77,035,388,661	93,632,377,781	36,218,782,913	36,218,250,625	36,218,776,368
D.	Reinsurance Ceded	4,824,132,174	49,119,898,032	60,502,967,097	0	0	0
E	Total (net) (C) - (D)	$6,245,301,724	$27,915,490,629	$33,129,410,684	$36,218,782,913	$36,218,250,625	$36,218,776,368

F.		Amount
	Life & Accident & Health Annual Statement:	
(1)	Exhibit 5, Life Insurance Section, Total (net)	$32,127,738,043
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	69,533,469
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)	170,673,152
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)	266,907,206
(5)	Exhibit 5, Miscellaneous Reserves Section, In part	494,558,814
(6)	Subtotal	33,129,410,684
	Separate Accounts Annual Statement:	
(7)	Exhibit 3, Line 0199999, Column 2	36,218,776,368
(8)	Exhibit 3, Line 0499999, Column 2	0
(9)	Exhibit 3, Line 0599999, Column 2	0
(10)	Subtotal (Lines (7) through (9))	36,218,776,368
(11)	Combined Total ((6) and (10))	$69,348,187,052

NOTES TO FINANCIAL STATEMENTS

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2019:

TYPE	GROSS	NET OF LOADING
(1) Industrial	$0	$0
(2) Ordinary - New Business (Individual Life & Annuities)	6,938,439	6,919,761
(3) Ordinary - Renewal Business	2,481,794,099	2,481,352,413
(4) Credit Life	0	0
(5) Group Life	276,339,024	276,339,024
(6) Group Annuity	540,746,780	540,746,780
(7) Total	$3,305,818,342	$3,305,357,978

35. SEPARATE ACCOUNTS

35A.

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

(2) In accordance with the products/transactions recorded within the Separate Accounts, some assets are considered legally insulated whereas others are not legally insulated from the General Account. As of December 31, 2019, the Company's Separate Account statement included legally insulated assets of $145,890,751,591. The assets legally insulated from the General Account as of December 31, 2019 are attributed to the following products/transactions:

Product/Transaction	Legally Insulated Assets*	Separate Account Assets (Not Legally Insulated)
Group Annuity Contracts - Not reclassed to the General Account	$51,684,986,033	$24,542,573
Group Annuity Contracts - Reclassed to the General Account for GAAP	45,889,169,146	326,492,392
Group Variable Universal Life	137,109,601	128,217
Private Placement Group Flexible Premium Variable Life Insurance Contract	35,082,003,338	8,161,036
Registered Group Flexible Premium Variable Life Insurance Contract	5,797,935	643,759
Variable Annuity	2,108,690,637	4,966,217
Variable Life	10,982,994,901	22,363,954
Total	**$145,890,751,591**	**$387,298,148**

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

(3) Some Separate Account liabilities are guaranteed by the General Account. As of December 31, 2019, the Company's General Account had a maximum guarantee for Separate Account liabilities of $2,427,885,461. To compensate the General Account for the risk taken, the Separate Account, excluding those assessed as a component of an overall insurance charge (where it is impractical to bifurcate each underlying charge), has paid risk charges related to certain guarantees as follows for the past five (5) years:

a.	2019	$21,257,919
b.	2018	$26,174,414
c.	2017	$25,257,344
d.	2016	$28,313,413
e.	2015	$30,668,667

For the year ended December 31, 2019, the Company's General Account has paid $23,606,619 towards Separate Account guarantees. The total Separate Account guarantees paid by the General Account for the preceded four years ending December 31, 2018, 2017, 2016, and 2015 was $22,670,862, $30,610,491, $36,458,251, and $35,642,080, respectively.

(4) The Company engages in securities lending transactions within the Separate Account. In accordance with such transactions conducted from the Separate Account, the Company's securities lending policies and procedures are not materially different from the General Account policies and procedures, except that certain collateral is not included in assets and cash collateral held for loaned securities. For the period ended December 31, 2019, the amount of loaned securities within the Separate Accounts was $2,727,700,429.

NOTES TO FINANCIAL STATEMENTS

35B. General Nature and Characteristics of Separate Accounts

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

	(1) Indexed	(2) Nonindexed Guarantee Less than/equal to 4%	(3) Nonindexed Guarantee More than 4%	(4) Nonguaranteed Separate Accounts	(5) Total
(1) Premiums, considerations or deposits for period ended 12/31/19	$0	$4,208,927,251	$1,497,689,421	$9,050,661,129	$14,757,277,801
Reserves as of 12/31/19					
(2) For accounts with assets at:					
a. Fair Value	0	12,645,534,109	0	74,458,946,471	$87,104,480,580
b. Amortized Cost	0	22,447,412,361	23,076,427,415	0	$45,523,839,776
c. Total Reserves	$0	$35,092,946,470	$23,076,427,415	$74,458,946,471	$132,628,320,356
(3) By withdrawal characteristics					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$0	$3,134,382,034	$41,008,481	$0	$3,175,390,515
2. At book value without market value adjustment and with current surrender charge of 5% or more	0	0	0	0	0
3. At fair value	0	1,577,568,590	0	74,458,586,506	$76,036,155,096
4. At book value without market value adjustment and with current surrender charge less than 5%	0	10,133,489	0	0	$10,133,489
5. Subtotal	$0	$4,722,084,113	$41,008,481	$74,458,586,506	$79,221,679,100
b. Not subject to discretionary withdrawal:	0	30,370,862,357	23,035,418,934	359,965	$53,406,641,256
c. Total	$0	$35,092,946,470	$23,076,427,415	$74,458,946,471	$132,628,320,356

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

(1)	Transfers as reported in the Summary of Operations of the Separate Accounts Statement:		
	a.	Transfers to Separate Accounts (Page 4, Line 1.4)	$14,228,515,813
	b.	Transfers from Separate Accounts (Page 4, Line 10)	$18,808,858,674
	c.	Net transfers to or (From) Separate Accounts (a) – (b)	($4,580,342,861)
(2)	Reconciling Adjustments		$9,675,793
	Reconciling amount: reinsured expense allowance held in the Separate Account Statement of ceding/assuming company in conjunction with Modco Agreements.		
(3)	Transfers as Reported in the Summary of Operations of the Life, Accident & Health Statement: (1c) + (2) = (Page 4, Line 26)		($4,570,667,068)

NOTES TO FINANCIAL STATEMENTS

36. LOSS/CLAIM ADJUSTMENT EXPENSES

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

	12/31/2019	12/31/2018
Balance at January 1	$126,448,789	$127,971,824
Less reinsurance recoverables	8,627,381	13,708,013
Net balance at January 1	$117,821,408	$114,263,811
Incurred related to:		
Current year	866,098,052	825,146,497
Prior years	160,742,285	158,126,546
Total incurred	1,026,840,337	983,273,043
Paid related to:		
Current year	277,934,266	262,024,408
Prior years	737,088,804	717,691,038
Total paid	1,015,023,070	979,715,446
Net balance at December 31	$129,638,675	$117,821,408
Plus reinsurance recoverables	9,902,962	8,627,381
Balance at December 31	$139,541,637	$126,448,789

As of December 31, 2019 and December 31, 2018, the Company had no reinsurance recoverable balances attributable to the Company's healthcare business sold to Aetna.

The provision for claims and claim adjustment expenses had no material change as of December 31, 2019.

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... New Jersey

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

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

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

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

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/01/2018

3.4 By what department or departments?
The New Jersey Department of Banking and Insurance. In accordance with the plan established by the NAIC, examiners from the states of Arizona, Connecticut, and Indiana also participated in the examination. .....

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

3.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

5.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

6.2 If yes, give full information:
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control; ..... 0.0 %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

.....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

PricewaterhouseCoopers LLP, 300 Madison Avenue, New York, NY 10017

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

.....

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

.....

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

.....

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

Candace J. Woods, Senior Vice President and Chief Actuary, 751 Broad Street, Newark, NJ 07102 .....

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [X] No [ ]

12.11 Name of real estate holding company ..... See explanation in 12.2

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value ..... $ 3,637,043,015

12.2 If, yes provide explanation:

Included in 12.13 above are 182 securities of miscellaneous REIT investments that can be found on the Schedule D-Part 1 and 2 of the General Account. The Company also has a number of partnership and LLC interests in entities which own real estate directly, or own partnership units and shares in real estate companies. See General Account and Separate Account Schedule BA, Part 1, Real Estate for a listing of investments and total book value. In addition, the Company owns shares in The Prudential Variable Contract Real Property Partnership through a Separate Account of the Company with a carrying value of $95,579,179. The number of parcels does not apply because the Company owns shares in the Real Property Partnership and does not own properties directly or exclusively. .....

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

.....

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

c. Compliance with applicable governmental laws, rules and regulations;

d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

e. Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

.....

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

.....

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

.....

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers	$	0
20.12 To stockholders not officers	$	0
20.13 Trustees, supreme or grand (Fraternal Only)	$	0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21 To directors or other officers	$	0
20.22 To stockholders not officers	$	0
20.23 Trustees, supreme or grand (Fraternal Only)	$	0

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:

21.21 Rented from others	$	0
21.22 Borrowed from others	$	0
21.23 Leased from others	$	0
21.24 Other	$	0

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [X] No [ ]

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment	$	0
22.22 Amount paid as expenses	$	81,801
22.23 Other amounts paid	$	0

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 3,673,983

INVESTMENT

24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03) ..... Yes [X] No [ ]

24.02 If no, give full and complete information relating thereto

24.03 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
Please reference Note 17B

24.04 Does the Company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? ..... Yes [X] No [ ] N/A [ ]

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. ..... $ 2,796,858,729

24.06 If answer to 24.04 is no, report amount of collateral for other programs. ..... $ 0

24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? ..... Yes [X] No [ ] N/A [ ]

24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? ..... Yes [X] No [ ] N/A [ ]

24.09 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? ..... Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

24.10 For the reporting entity's security lending program state the amount of the following as December 31 of the current year:

24.101	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$ 2,741,662,971
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 2,731,346,777
24.103	Total payable for securities lending reported on the liability page.	$ 2,796,858,729

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). Yes [X] No [ ]

25.2 If yes, state the amount thereof at December 31 of the current year:

25.21	Subject to repurchase agreements	$ 5,724,844,833
25.22	Subject to reverse repurchase agreements	$ 12,835,492
25.23	Subject to dollar repurchase agreements	$ 0
25.24	Subject to reverse dollar repurchase agreements	$ 0
25.25	Placed under option agreements	$ 0
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 50,346,950
25.27	FHLB Capital Stock	$ 30,238,800
25.28	On deposit with states	$ 5,291,556
25.29	On deposit with other regulatory bodies	$ 30,000
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 227,442,690
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 0
25.32	Other	$ 0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Voluntary trust	Assets are restricted to sale primarily because they are held in voluntary trusts. The trusts provide that the assets are to be used for payments of designated dividend benefits.	50,233,195
Voluntary trust	Assets are restricted to sale primarily because they are held in voluntary trusts. The trusts provide that the assets are to be used for payments of designated dividend benefits.	113,755

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

LINES 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [X] No [ ]

26.4 If the response to 26.3 is YES, does the reporting entity utilize:

26.41	Special accounting provision of SSAP No. 108	Yes [ ] No [X]
26.42	Permitted accounting practice	Yes [ ] No [X]
26.43	Other accounting guidance	Yes [ ] No [X]

26.5 By responding YES to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [X] No [ ]

27.2 If yes, state the amount thereof at December 31 of the current year. $ 1

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

28.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

GENERAL INTERROGATORIES

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

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

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? ..... Yes [ ] No [X]

28.04 If yes, give full and complete information relating thereto:

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

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

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

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [ ] No [X]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [ ] No [X]

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
105676	PGIM, Inc.	5493009SX8QJBZYIGB87	SEC	DS

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? ..... Yes [ ] No [X]

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2999 - Total		0

29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

GENERAL INTERROGATORIES

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	91,137,467,123	99,445,601,592	8,308,134,469
30.2 Preferred stocks	100,584,810	114,065,044	13,480,234
30.3 Totals	91,238,051,933	99,559,666,636	8,321,614,703

30.4 Describe the sources or methods utilized in determining the fair values:

The sources and methods used to determine the market valuation of bonds and preferred stock include third party pricing services and discounted cash flow models using prevailing market interest rates and credit characteristics. Under certain circumstances, when prevailing market rates are unavailable, non-public information, management judgement, or non-binding broker quotes are used to determine fair value.

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? ..... Yes [X] No [ ]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? ..... Yes [ ] No [X]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

Portfolio Managers review prices on a daily basis, to ensure they are reasonable and in the context of the current market. If a vendor price is thought to be unreasonable, or not in line with market activity, the price wil be challenged with the source. If the price challenge is accepted, no further action is necessary, as the vendor will reflect the revised price going forward. If the vendor denies the challenge, the Pricing team may be asked to contact the Lead Underwriter or market-maker in the security for a price. The price is reviewed upon receipt, to ensure it is reasonable and in line with market activity.

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

32.2 If no, list exceptions:

In the General Account, securities identified by a Z suffix (other than securities purchased within 120 days of December 31, 2019) with an aggregate statement value of approximately 0.09% of qualifying assets, have not been filed with the SVO.

33. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

34. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

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

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

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

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

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

OTHER

36.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 5,196,397

36.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

37.1 Amount of payments for legal expenses, if any? ..... $ 72,001,939

37.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid

38.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 2,961,472

38.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [X] No [ ]

1.2 If yes, indicate premium earned on U.S. business only $ 84,526

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $ 0

1.31 Reason for excluding:

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $ 0

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 113,711

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $ 0

1.62 Total incurred claims $ 0

1.63 Number of covered lives 0

All years prior to most current three years

1.64 Total premium earned $ 84,526

1.65 Total incurred claims $ 113,711

1.66 Number of covered lives 29

1.7 Group policies:

Most current three years:

1.71 Total premium earned $ 0

1.72 Total incurred claims $ 0

1.73 Number of covered lives 0

All years prior to most current three years

1.74 Total premium earned $ 0

1.75 Total incurred claims $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	2,085,592	2,193,696
2.2	Premium Denominator	29,746,033,045	30,479,244,612
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	214,998,716	202,949,218
2.5	Reserve Denominator	87,375,534,398	82,497,379,463
2.6	Reserve Ratio (2.4/2.5)	0.002	0.002

3.1 Does this reporting entity have Separate Accounts? Yes [X] No [ ]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 3,652,777

3.4 State the authority under which Separate Accounts are maintained:

Title 17B: Chapter 28-7 Statutes of New Jersey

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [ ] No [X]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [X] No [ ]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? $ 317,286,660

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: $ 0

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)

GENERAL INTERROGATORIES

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

5.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

5.2 If yes, please provide the amount of custodial funds held as of the reporting date. ..... $ 0

5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

5.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $ 0

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [X] N/A [ ]

6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):

7.1 Direct Premium Written ..... $ 2,566,880,117

7.2 Total Incurred Claims ..... $ 303,918,374

7.3 Number of Covered Lives 4,406,887

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

8.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

Life, Accident and Health Companies Only:

9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [X] No [ ]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid ..... $ 3,396,181,482

9.22 Received ..... $ 9,034,829,191

10.1 Does the reporting entity write any guaranteed interest contracts? ..... Yes [X] No [ ]

10.2 If yes, what amount pertaining to these lines is included in:

10.21 Page 3, Line 1 ..... $ 0

10.22 Page 4, Line 1 ..... $ 0

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $ 1,434,322,112

12. Total dividends paid stockholders since organization of the reporting entity:

12.11 Cash ..... $ 17,691,766,831

12.12 Stock ..... $ 0

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [X]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [ ] No [ ]

13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium	0	0	0
13.32 Paid claims	0	0	0
13.33 Claim liability and reserve (beginning of year)	0	0	0
13.34 Claim liability and reserve (end of year)	0	0	0
13.35 Incurred claims	0	0	0

GENERAL INTERROGATORIES

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

13.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000	0	0
13.42	$25,000 - 99,999	0	0
13.43	$100,000 - 249,999	0	0
13.44	$250,000 - 999,999	0	0
13.45	$1,000,000 or more	0	0

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? $ 0

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held?
16. How are the subordinate branches represented in the supreme or governing body?
17. What is the basis of representation in the governing body?
18.1 How often are regular meetings of the governing body held?
18.2 When was the last regular meeting of the governing body held?
18.3 When and where will the next regular or special meeting of the governing body be held?
18.4 How many members of the governing body attended the last regular meeting? 0
18.5 How many of the same were delegates of the subordinate branches? 0
19. How are the expenses of the governing body defrayed?
20. When and by whom are the officers and directors elected?
21. What are the qualifications for membership?
22. What are the limiting ages for admission?
23. What is the minimum and maximum insurance that may be issued on any one life?
24. Is a medical examination required before issuing a benefit certificate to applicants? Yes [ ] No [ ]
25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the members? Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which the money is to be used? Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?
    27.11 First Year 0.0 %
    27.12 Subsequent Years 0.0 %
28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? $ 0
29.1 Does the reporting entity pay an old age disability benefit? Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence? 0
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [ ] No [ ]
30.2 If yes, when?
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [ ] No [ ]
32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain
33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [ ] No [ ] N/A [ ]
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [ ] No [ ]
35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

		1 2019	2 2018	3 2017	4 2016	5 2015
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	523,602,386	410,417,556	427,391,759	429,132,303	421,203,921
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	785,672,471	858,297,366	817,240,140	776,760,976	741,762,972
3.	Credit life (Line 21, Col. 6)	0	0	0	3	3
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	1,652,976,212	1,639,885,193	1,516,133,658	1,496,930,036	1,471,040,932
5.	Industrial (Line 21, Col. 2)	2,074,163	2,150,376	2,213,442	2,268,053	2,326,626
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	291,279,531	422,459,915	408,720,604	397,140,893	403,166,461
7.	Total (Line 21, Col. 10)	3,255,604,763	3,333,210,406	3,171,699,603	3,102,232,264	3,039,500,915
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	0	0	0	XXX	XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	88,128	85,020	99,100	131,075	141,738
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	0	0	4,213,826	3,342,094	2,247,779
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	71,018,610	138,469,566	99,200,643	79,775,252	43,060,503
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	71,106,738	138,554,586	103,513,569	83,248,421	45,450,020
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	266,779	278,287	342,176	358,526	(2,255,889,610)
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	5,828,591,832	5,148,603,986	4,744,896,020	4,383,148,243	(46,600,520,609)
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	1,155,328,858	986,763,614	752,347,449	1,481,595,752	403,632,419
16	Credit life (group and individual) (Line 20.4, Col. 5)	0	0	0	0	0
17.1	Group life insurance (Line 20.4, Col. 6)	2,553,886,297	3,073,063,056	3,714,068,657	3,739,910,547	4,047,139,837
17.2	Group annuities (Line 20.4, Col. 7)	18,597,777,510	19,801,277,035	14,738,854,363	14,654,376,181	14,143,382,541
18.1	A & H-group (Line 20.4, Col. 8)	1,401,602,184	1,261,047,866	1,143,964,394	1,083,856,908	1,018,586,211
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
18.3	A & H-other (Line 20.4, Col. 10)	208,579,586	208,210,768	209,339,459	206,950,999	209,796,457
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	29,746,033,046	30,479,244,612	25,303,812,518	25,550,197,156	(29,033,872,754)
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	146,040,210,883	133,492,840,349	127,037,381,494	123,991,735,503	116,871,203,845
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	134,944,195,178	123,054,684,401	117,545,980,557	113,156,675,664	105,687,405,985
23.	Aggregate life reserves (Page 3, Line 1)	75,717,414,035	71,727,677,879	70,151,561,288	66,808,054,050	63,068,849,982
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	0	0	0	XXX	XXX
24.	Aggregate A & H reserves (Page 3, Line 2)	12,354,867,909	11,199,537,753	8,701,554,990	8,468,079,410	8,411,269,823
25.	Deposit-type contract funds (Page 3, Line 3)	16,720,616,538	16,718,014,117	17,206,531,532	16,754,881,405	15,162,150,998
26.	Asset valuation reserve (Page 3, Line 24.01)	3,204,619,618	2,548,802,040	2,481,512,229	2,270,718,836	2,022,990,125
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	11,480,813,853	10,692,335,634	9,945,771,953	11,171,195,917	11,541,229,937
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	6,450,609,478	4,788,475,745	4,128,174,861	4,669,020,800	4,136,238,104
	Risk-Based Capital Analysis					
30.	Total adjusted capital	15,797,085,691	14,391,846,983	13,599,720,199	14,722,018,614	14,894,007,369
31.	Authorized control level risk - based capital	1,923,748,253	1,869,059,417	1,658,238,686	1,611,706,056	1,539,491,809
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	65.1	67.1	65.3	65.4	62.6
33.	Stocks (Lines 2.1 and 2.2)	5.4	5.4	5.6	5.4	6.9
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	15.5	15.1	15.5	15.5	16.3
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.4	0.4	0.5	0.5	0.5
36.	Cash, cash equivalents and short-term investments (Line 5)	4.2	3.0	4.2	3.7	4.5
37.	Contract loans (Line 6)	2.1	2.3	2.4	2.5	2.6
38.	Derivatives (Page 2, Line 7)	2.5	2.3	2.3	2.8	2.1
39.	Other invested assets (Line 8)	4.7	4.3	4.1	4.2	4.4
40.	Receivables for securities (Line 9)	0.1	0.0	0.1	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	0.0
42.	Aggregate write-ins for invested assets (Line 11)	0.1	0.0	0.0	0.0	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2019	2 2018	3 2017	4 2016	5 2015
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	2,688,956,402	3,005,928,910	3,061,191,025	2,646,053,207	2,331,746,909
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	171,259	171,259	171,259	171,259	171,259
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	7,131,053,347	6,458,303,276	6,358,551,588	5,955,842,034	7,178,196,988
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	3,193,212,301	2,655,822,635	2,591,905,344	2,673,336,489	2,181,324,462
50.	Total of above Lines 44 to 49	13,013,393,309	12,120,226,080	12,011,819,216	11,275,402,989	11,691,439,618
51.	Total Investment in Parent included in Lines 44 to 49 above	0	0	0	0	0
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	3,638,270,759	3,775,524,792	3,756,637,302	3,327,137,550	3,135,595,658
53.	Total admitted assets (Page 2, Line 28, Col. 3)	292,318,260,622	271,164,345,897	266,164,441,118	260,294,334,274	244,995,696,885
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	5,196,450,133	4,879,890,795	5,109,402,501	7,884,056,326	6,189,407,794
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(139,566,778)	(79,173,531)	(722,012,916)	(506,692,395)	2,698,231,789
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	1,327,809,303	(212,200,652)	472,512,246	(1,223,215,245)	(1,621,177,409)
57.	Total of above Lines 54, 55 and 56	6,384,692,658	4,588,516,612	4,859,901,831	6,154,148,686	7,266,462,174
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	31,258,795,326	28,703,985,263	26,474,107,350	24,996,803,010	23,915,198,950
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	1,026,325,731	985,677,774	936,897,166	901,585,671	888,586,357
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	3,460,869,062	3,031,762,772	2,627,509,652	2,531,782,504	(46,655,360,609)
61.	Increase in A & H reserves (Line 19, Col. 6)	1,155,330,157	1,620,786,420	274,972,870	(663,224,242)	124,048,307
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	(125,368,248)	26,418,585	(140,937,906)	92,280,748	154,154,695
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	8.4	6.7	7.5	9.0	(5.7)
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	4.1	4.2	4.1	3.8	3.9
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	137.6	243.3	85.3	73.7	84.5
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	22.8	26.9	27.6	29.1	30.9
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	2,957,197,177	2,910,520,716	2,872,971,508	2,886,225,654	2,979,037,443
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	3,023,164,257	2,955,835,608	2,959,393,608	2,982,121,866	3,035,074,101
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	485,689,161	488,235,472	363,392,261	297,701,884	298,462,043
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	518,397,745	448,867,719	342,832,201	318,515,518	285,260,906
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)	5,212,394	33,695,407	8,425,768	58,548,315	37,059,524
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	185,205,589	152,517,315	350,597,228	698,127,588	(55,395,475)
74.	Ordinary - individual annuities (Page 6, Col. 4)	130,673,359	588,546,513	317,320,948	2,859,183,492	252,434,386
75.	Ordinary-supplementary contracts	XXX	(3,801,552)	(2,028,380)	(4,937)	68,467
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)	3,327	0	0	(45,986)	172,141
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	33,180,671	140,926,835	124,182,396	154,911,137	278,428,426
78.	Group annuities (Page 6, Col. 5)	304,420,633	1,624,836,261	(517,273,673)	1,292,733,503	691,966,598
79.	A & H-group (Page 6.5, Col. 3)	0	(237,357,706)	203,004,814	659,951,993	127,364,659
80.	A & H-credit (Page 6.5, Col. 10)	0	0	0	0	0
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	(410,630,131)	(609,491,768)	66,263,092	459,767,792	141,446,852
82.	Aggregate of all other lines of business (Page 6, Col. 8)	(277,796,693)	(286,232,804)	(45,216,029)	(463,163,933)	1,080,976,829
83.	Fraternal (Page 6, Col. 7)	0	0	0	0	0
84.	Total (Page 6, Col. 1)	(29,730,851)	1,403,638,501	505,276,164	5,720,008,963	2,554,522,407

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year	368,937	2,150,376	6,063,963	1,268,714,922	0	0	5,910	25,288,898	2,062,345,108	3,333,210,406
2.	Issued during year	0	0	1,373	88,128	0	0	319	635,633	71,018,610	71,106,738
3.	Reinsurance assumed	0	0	230,926	84,163,779	0	0	0	0	0	84,163,779
4.	Revived during year	0	0	4,782	2,708,004	0	0	0	0	0	2,708,004
5.	Increased during year (net)	0	324	0	15,370,500	0	0	0	0	0	15,370,824
6.	Subtotals, Lines 2 to 5	0	324	237,081	102,330,411	0	0	319	635,633	71,018,610	173,349,345
7.	Additions by dividends during year	XXX	57,838	XXX	1,649,485	XXX	0	XXX	XXX	0	1,707,323
8.	Aggregate write-ins for increases	0	0	0	1,097,768	0	0	0	0	0	1,097,768
9.	Totals (Lines 1 and 6 to 8)	368,937	2,208,538	6,301,044	1,373,792,586	0	0	6,229	25,924,531	2,133,363,718	3,509,364,842
	Deductions during year:										
10.	Death	16,797	102,769	142,764	5,815,707	0	0	XXX	74,162	3,287,137	9,205,613
11.	Maturity	309	3,495	1,378	18,864	0	0	XXX	0	0	22,359
12.	Disability	0	0	0	0	0	0	XXX	77	9,173	9,173
13.	Expiry	787	500	25,866	1,110,627	0	0	0	0	0	1,111,127
14.	Surrender	5,520	27,611	118,368	11,842,764	0	0	0	0	0	11,870,375
15.	Lapse	0	0	19,517	40,798,277	0	0	431	966,529	85,475,759	126,274,036
16.	Conversion	0	0	1,219	3,187,633	0	0	XXX	XXX	XXX	3,187,633
17.	Decreased (net)	0	0	5,116	0	0	0	0	5,245,664	100,335,906	100,335,906
18.	Reinsurance	0	0	0	1,724,819	0	0	0	0	0	1,724,819
19.	Aggregate write-ins for decreases	0	0	0	19,038	0	0	0	0	0	19,038
20.	Totals (Lines 10 to 19)	23,413	134,375	314,228	64,517,729	0	0	431	6,286,432	189,107,975	253,760,079
21.	In force end of year (b) (Line 9 minus Line 20)	345,524	2,074,163	5,986,816	1,309,274,857	0	0	5,798	19,638,099	1,944,255,743	3,255,604,763
22.	Reinsurance ceded end of year	XXX	2,063,142	XXX	857,849,689	XXX	0	XXX	XXX	985,942,836	1,845,855,667
23.	Line 21 minus Line 22	XXX	11,021	XXX	451,425,168	XXX	(a) 0	XXX	XXX	958,312,907	1,409,749,096
	DETAILS OF WRITE-INS										
0801.	Foreign exchange gain	0	0	0	1,097,768	0	0	0	0	0	1,097,768
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	0
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	0	1,097,768	0	0	0	0	0	1,097,768
1901.	Foreign exchange loss	0	0	0	19,038	0	0	0	0	0	19,038
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)	0	0	0	19,038	0	0	0	0	0	19,038

Life, Accident and Health Companies Only:

(a) Group $ 0 ; Individual $ 0

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates 0 , Amount $ 0

Additional accidental death benefits included in life certificates were in amount $ 0 , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX	1,857,512	XXX	26,084,833
25.	Other paid-up insurance	345,524	216,653	1,816,589	14,183,461
26.	Debit ordinary insurance	XXX	XXX	993,636	9,423,514

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing	0	0	4,615	76,256
28.	Term policies - other	0	0	32,245	777,698,702
29.	Other term insurance - decreasing	XXX	0	XXX	80,245
30.	Other term insurance	XXX	0	XXX	2,164,186
31.	Totals (Lines 27 to 30)	0	0	36,860	780,019,389
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	0	XXX	105,626
33.	Totals, extended term insurance	XXX	XXX	368,179	5,547,455
34.	Totals, whole life and endowment	1,373	88,128	5,581,776	523,602,386
35.	Totals (Lines 31 to 34)	1,373	88,128	5,986,815	1,309,274,856

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial	0	0	0	2,074,165
37.	Ordinary	88,128	0	1,185,388,420	123,886,437
38.	Credit Life (Group and Individual)	0	0	0	0
39.	Group	71,018,610	0	1,944,255,744	0
40.	Totals (Lines 36 to 39)	71,106,738	0	3,129,644,164	125,960,602

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	0
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis	0	XXX	19,638,099	XXX
43.	Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44.	Servicemen's Group Life Insurance included in Line 21	0	0	1,575,083	291,279,531
45.	Group Permanent Insurance included in Line 21	0	0	68,017	1,868,989

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	34,617,899

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.

47.1 Actual amount of coverage

47.2 Wife: Amount provided by benefit scale assuming 1.0 wife per family policy using actual age. Children: Ultimate amount provided using a sample average of 2.0 children per policy insured until 21st policy anniversary following primary insured's date of death for years of issue 1960 and later.

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certificates	Amount of Insurance
48.	Waiver of Premium	0	0	1,648,661	45,756,744	0	0	4,068,008	422,770,535
49.	Disability Income	0	0	0	435,902	0	0	489,637	9,752,832
50.	Extended Benefits	0	0	XXX	XXX	0	0	0	0
51.	Other	313,685	1,998,413	1,916	1,972,437	0	0	0	0
52.	Total	313,685	(a) 1,998,413	1,650,577	(a) 48,165,083	0	(a) 0	4,557,645	(a) 432,523,367

(a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	0	94,225	245	55,488
2.	Issued during year	0	10,252	5	16,729
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	0	0	0	0
5.	Total (Lines 1 to 4)	0	104,477	250	72,217
	Deductions during year:				
6.	Decreased (net)	0	12,157	11	20,343
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	0	12,157	11	20,343
9.	In force end of year	0	92,320	239	51,874
10.	Amount on deposit	0	(a) 3,246,456,892	93,342,855	(a) 1,920,191,115
11.	Income now payable	0	0	0	1,521
12.	Amount of income payable	(a) 0	(a) 0	(a) 13,728,136	(a) 68,535,102

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	25,371	233,708	2,467	764,055
2.	Issued during year	1,979	0	27	2,663
3.	Reinsurance assumed	459	27,405	8	82,374
4.	Increased during year (net)	1,785	0	0	0
5.	Totals (Lines 1 to 4)	29,594	261,113	2,502	849,092
	Deductions during year:				
6.	Decreased (net)	0	13,447	62	44,394
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	0	13,447	62	44,394
9.	In force end of year	29,594	247,666	2,440	804,698
	Income now payable:				
10.	Amount of income payable	(a) 280,515,167	XXX	XXX	(a) 1,214,598,922
	Deferred fully paid:				
11.	Account balance	XXX	(a) 21,990,021,537	XXX	(a) 8,846,071,438
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 244,541,676	XXX	(a) 0

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	8,922,186	1,314,021,813	0	0	77,232	219,317,185
2.	Issued during year	624,557	138,707,368	0	0	1	19,302,332
3.	Reinsurance assumed	0	0	0	0	0	0
4.	Increased during year (net)	0	XXX	0	XXX	0	XXX
5.	Totals (Lines 1 to 4)	9,546,743	XXX	0	XXX	77,233	XXX
	Deductions during year:						
6.	Conversions	0	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	1,007,577	XXX	0	XXX	2,719	XXX
8.	Reinsurance ceded	0	XXX	0	XXX	0	XXX
9.	Totals (Lines 6 to 8)	1,007,577	XXX	0	XXX	2,719	XXX
10.	In force end of year	8,539,166	(a) 1,405,856,643	0	(a) 0	74,514	(a) 236,458,979

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	12,670	1,077,730
2.	Issued during year	1,119	0
3.	Reinsurance assumed	527	0
4.	Increased during year (net)	0	0
5.	Totals (Lines 1 to 4)	14,316	1,077,730
	Deductions During Year:		
6.	Decreased (net)	1,623	59,879
7.	Reinsurance ceded	0	0
8.	Totals (Lines 6 and 7)	1,623	59,879
9.	In force end of year	12,693	1,017,851
10.	Amount of account balance	(a) 11,472,405,189	(a) 81,563,343

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	(127,851,294)
2.	Current year's realized pre-tax capital gains/(losses) of $ 820,833,806 transferred into the reserve net of taxes of $ 172,375,099	648,458,707
3.	Adjustment for current year's liability gains/(losses) released from the reserve	0
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	520,607,413
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	40,860,724
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	479,746,689

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2019	5,330,976	35,529,749	0	40,860,725
2.	2020	9,780,240	51,445,244	0	61,225,484
3.	2021	3,825,099	43,270,774	0	47,095,873
4.	2022	560,994	39,170,511	0	39,731,505
5.	2023	(1,802,241)	35,076,583	0	33,274,342
6.	2024	(4,471,376)	30,614,813	0	26,143,437
7.	2025	(6,361,496)	27,720,883	0	21,359,387
8.	2026	(6,532,258)	26,715,511	0	20,183,253
9.	2027	(7,218,593)	25,502,968	0	18,284,375
10.	2028	(6,886,500)	24,098,506	0	17,212,006
11.	2029	(8,736,808)	22,896,199	0	14,159,391
12.	2030	(6,273,302)	22,283,866	0	16,010,564
13.	2031	(8,507,531)	21,655,076	0	13,147,545
14.	2032	(7,727,647)	21,444,449	0	13,716,802
15.	2033	(8,244,580)	20,755,904	0	12,511,324
16.	2034	(9,212,399)	20,613,869	0	11,401,470
17.	2035	(9,006,625)	19,873,118	0	10,866,493
18.	2036	(9,419,572)	19,039,029	0	9,619,457
19.	2037	(8,505,425)	18,420,856	0	9,915,431
20.	2038	(8,823,210)	17,561,073	0	8,737,863
21.	2039	(7,896,002)	16,627,628	0	8,731,626
22.	2040	(6,269,108)	15,467,546	0	9,198,438
23.	2041	(4,627,458)	14,391,030	0	9,763,572
24.	2042	(3,452,985)	12,714,731	0	9,261,746
25.	2043	(2,294,591)	11,526,722	0	9,232,131
26.	2044	(1,917,024)	9,992,679	0	8,075,655
27.	2045	(1,252,977)	8,477,842	0	7,224,865
28.	2046	(993,208)	6,747,670	0	5,754,462
29.	2047	(625,978)	4,844,481	0	4,218,503
30.	2048	(289,709)	2,941,292	0	2,651,583
31.	2049 and Later	0	1,038,103	0	1,038,103
32.	Total (Lines 1 to 31)	(127,851,294)	648,458,707	0	520,607,413

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	982,629,183	244,699,947	1,227,329,130	483,874,812	837,598,097	1,321,472,910	2,548,802,040
2. Realized capital gains/(losses) net of taxes - General Account	6,817,687	0	6,817,687	11,364,005	(21,688,389)	(10,324,384)	(3,506,697)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(12,435,856)	0	(12,435,856)	1,314,260	0	1,314,260	(11,121,596)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(182,124,605)	49,774,962	(132,349,643)	515,043,000	194,134,280	709,177,280	576,827,637
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	(181,284,750)	27,435,805	(153,848,945)	3,457,684	0	3,457,684	(150,391,261)
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	255,860,657	69,568,328	325,428,985	1,127,677	2,884,637	4,012,314	329,441,299
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	869,462,316	391,479,041	1,260,941,357	1,016,181,438	1,012,928,626	2,029,110,064	3,290,051,421
9. Maximum reserve	1,130,953,462	321,075,064	1,452,028,526	720,671,702	1,203,267,204	1,923,938,906	3,375,967,432
10. Reserve objective	696,537,689	246,595,003	943,132,691	719,282,910	1,200,476,804	1,919,759,714	2,862,892,405
11. 20% of (Line 10 - Line 8)	(34,584,925)	(28,976,808)	(63,561,733)	(59,379,706)	37,509,636	(21,870,070)	(85,431,803)
12. Balance before transfers (Lines 8 + 11)	834,877,391	362,502,234	1,197,379,624	956,801,732	1,050,438,261	2,007,239,994	3,204,619,618
13. Transfers	124,728,257	(41,427,170)	83,301,087	(236,130,030)	152,828,942	(83,301,087)	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	0	0	0	0	0	0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	959,605,647	321,075,064	1,280,680,711	720,671,702	1,203,267,204	1,923,938,906	3,204,619,618

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	6,765,401,014	XXX	XXX	6,765,401,014	0.0000	0	0.0000	0	0.0000	0
2.	1	Highest Quality	52,340,354,574	XXX	XXX	52,340,354,574	0.0005	26,170,177	0.0016	83,744,567	0.0033	172,723,170
3.	2	High Quality	26,288,801,479	XXX	XXX	26,288,801,479	0.0021	55,206,483	0.0064	168,248,329	0.0106	278,661,296
4.	3	Medium Quality	2,778,677,271	XXX	XXX	2,778,677,271	0.0099	27,508,905	0.0263	73,079,212	0.0376	104,478,265
5.	4	Low Quality	1,604,505,268	XXX	XXX	1,604,505,268	0.0245	39,310,379	0.0572	91,777,701	0.0817	131,088,080
6.	5	Lower Quality	458,348,092	XXX	XXX	458,348,092	0.0630	28,875,930	0.1128	51,701,665	0.1880	86,169,441
7.	6	In or Near Default	36,222,845	XXX	XXX	36,222,845	0.0000	0	0.2370	8,584,814	0.2370	8,584,814
8.		Total Unrated Multi-class Securities Acquired by Conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	90,272,310,543	XXX	XXX	90,272,310,543	XXX	177,071,874	XXX	477,136,289	XXX	781,705,067
		PREFERRED STOCK										
10.	1	Highest Quality	79,200,000	XXX	XXX	79,200,000	0.0005	39,600	0.0016	126,720	0.0033	261,360
11.	2	High Quality	171,259	XXX	XXX	171,259	0.0021	360	0.0064	1,096	0.0106	1,815
12.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
13.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14.	5	Lower Quality	11,640,913	XXX	XXX	11,640,913	0.0630	733,377	0.1128	1,313,095	0.1880	2,188,492
15.	6	In or Near Default	9,572,638	XXX	XXX	9,572,638	0.0000	0	0.2370	2,268,715	0.2370	2,268,715
16.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	100,584,810	XXX	XXX	100,584,810	XXX	773,337	XXX	3,709,626	XXX	4,720,382
		SHORT - TERM BONDS										
18.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.	1	Highest Quality	765,457,649	XXX	XXX	765,457,649	0.0005	382,729	0.0016	1,224,732	0.0033	2,526,010
20.	2	High Quality	96,532,051	XXX	XXX	96,532,051	0.0021	202,717	0.0064	617,805	0.0106	1,023,240
21.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
22.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
23.	5	Lower Quality	3,166,879	XXX	XXX	3,166,879	0.0630	199,513	0.1128	357,224	0.1880	595,373
24.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	865,156,578	XXX	XXX	865,156,578	XXX	784,960	XXX	2,199,761	XXX	4,144,623
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
27.	1	Highest Quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
28.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6	In or Near Default	19,118,532	XXX	XXX	19,118,532	0.0000	0	0.2370	4,531,092	0.2370	4,531,092
33.		Total Derivative Instruments	19,118,532	XXX	XXX	19,118,532	XXX	0	XXX	4,531,092	XXX	4,531,092
34.		Total (Lines 9 + 17 + 25 + 33)	91,257,170,464	XXX	XXX	91,257,170,464	XXX	178,630,171	XXX	487,576,769	XXX	795,101,165

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	1,515,604,499	0	XXX	1,515,604,499	0.0011	1,667,165	0.0057	8,638,946	0.0074	11,215,473
36.		Farm Mortgages - CM2 - High Quality	139,006,200	0	XXX	139,006,200	0.0040	556,025	0.0114	1,584,671	0.0149	2,071,192
37.		Farm Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
38.		Farm Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
41.		Residential Mortgages - All Other	0	0	XXX	0	0.0015	0	0.0034	0	0.0046	0
42.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	12,066,460,417	0	XXX	12,066,460,417	0.0011	13,273,106	0.0057	68,778,824	0.0074	89,291,807
44.		Commercial Mortgages - All Other - CM2 - High Quality	6,816,686,374	0	XXX	6,816,686,374	0.0040	27,266,745	0.0114	77,710,225	0.0149	101,568,627
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	853,310,561	0	XXX	853,310,561	0.0069	5,887,843	0.0200	17,066,211	0.0257	21,930,081
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	23,521,920	0	XXX	23,521,920	0.0120	282,263	0.0343	806,802	0.0428	1,006,738
47.		Commercial Mortgages - All Other - CM5 - Low Quality	2,032,198	0	XXX	2,032,198	0.0183	37,189	0.0486	98,765	0.0628	127,622
		Overdue, Not in Process:										
48.		Farm Mortgages	12,183,169	0	XXX	12,183,169	0.0480	584,792	0.0868	1,057,499	0.1371	1,670,312
49.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
51.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
56.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	21,428,805,337	0	XXX	21,428,805,337	XXX	49,555,129	XXX	175,741,942	XXX	228,881,854
59.		Schedule DA Mortgages	0	0	XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	21,428,805,337	0	XXX	21,428,805,337	XXX	49,555,129	XXX	175,741,942	XXX	228,881,854

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	48,751,943	XXX	XXX	48,751,943	0.0000	0	0.1763 (a)	8,594,968	0.1763 (a)	8,594,968
2.		Unaffiliated - Private	142,091,768	XXX	XXX	142,091,768	0.0000	0	0.1945	27,636,849	0.1945	27,636,849
3.		Federal Home Loan Bank	30,238,800	XXX	XXX	30,238,800	0.0000	0	0.0061	184,457	0.0097	293,316
4.		Affiliated - Life with AVR	3,095,066,701	XXX	XXX	3,095,066,701	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations	0	0	0	0	XXX	0	XXX	0	XXX	0
6.		Fixed Income - Highest Quality	401,053,855	0	0	401,053,855	XXX	441,159	XXX	2,286,007	XXX	2,967,799
7.		Fixed Income - High Quality	158,537,014	0	0	158,537,014	XXX	634,148	XXX	1,807,322	XXX	2,362,202
8.		Fixed Income - Medium Quality	7,589,847	0	0	7,589,847	XXX	52,370	XXX	151,797	XXX	195,059
9.		Fixed Income - Low Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
10.		Fixed Income - Lower Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
11.		Fixed Income - In/Near Default	0	0	0	0	XXX	0	XXX	0	XXX	0
12.		Unaffiliated Common Stock - Public	0	0	0	0	0.0000	0	0.1763 (a)	0	0.1763 (a)	0
13.		Unaffiliated Common Stock - Private	0	0	0	0	0.0000	0	0.1945	0	0.1945	0
14.		Real Estate	89,445,186	0	96,171,725	185,616,911	0.0000 (b)	0	0.0912 (b)	16,928,262	0.0912 (b)	16,928,262
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16.		Affiliated - All Other	3,379,360,745	XXX	XXX	3,379,360,745	0.0000	0	0.1945	657,285,665	0.1945	657,285,665
17.		Total Common Stock (Sum of Lines 1 through 16)	7,352,135,859	0	96,171,725	7,448,307,584	XXX	1,127,677	XXX	714,875,326	XXX	716,264,119
		REAL ESTATE										
18.		Home Office Property (General Account only)	274,131,752	0	0	274,131,752	0.0000	0	0.0912	25,000,816	0.0912	25,000,816
19.		Investment Properties	258,080,298	0	255,084,813	513,165,111	0.0000	0	0.0912	46,800,658	0.0912	46,800,658
20.		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
21.		Total Real Estate (Sum of Lines 18 through 20)	532,212,050	0	255,084,813	787,296,863	XXX	0	XXX	71,801,474	XXX	71,801,474
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations	2,534	XXX	XXX	2,534	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	2,534	XXX	XXX	2,534	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	19,868,105	XXX	XXX	19,868,105	0.0005	9,934	0.0016	31,789	0.0033	65,565
31.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
32.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	19,868,105	XXX	XXX	19,868,105	XXX	9,934	XXX	31,789	XXX	65,565
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	83,981,042	0	XXX	83,981,042	0.0011	92,379	0.0057	478,692	0.0074	621,460
39.		Mortgages - CM2 - High Quality	281,890,816	0	XXX	281,890,816	0.0040	1,127,563	0.0114	3,213,555	0.0149	4,200,173
40.		Mortgages - CM3 - Medium Quality	79,342,704	0	XXX	79,342,704	0.0069	547,465	0.0200	1,586,854	0.0257	2,039,107
41.		Mortgages - CM4 - Low Medium Quality	12,658,460	0	XXX	12,658,460	0.0120	151,902	0.0343	434,185	0.0428	541,782
42.		Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other	0	XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
48.		Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
56.		Total Affiliated (Sum of Lines 38 through 55)	457,873,022	0	XXX	457,873,022	XXX	1,919,309	XXX	5,713,286	XXX	7,402,522
57.		Unaffiliated - In Good Standing With Covenants	0	0	XXX	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
60.		Unaffiliated - In Good Standing All Other	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
61.		Unaffiliated - Overdue, Not in Process	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - In Process of Foreclosure	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
63.		Total Unaffiliated (Sum of Lines 57 through 62)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	457,873,022	0	XXX	457,873,022	XXX	1,919,309	XXX	5,713,286	XXX	7,402,522

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.1763 (a)	0	0.1763 (a)	0
66.		Unaffiliated Private	2,855,106,306	XXX	XXX	2,855,106,306	0.0000	0	0.1945	555,318,176	0.1945	555,318,176
67.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
69.		Affiliated Other - All Other	2,308,548,232	XXX	XXX	2,308,548,232	0.0000	0	0.1945	449,012,631	0.1945	449,012,631
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	5,163,654,538	XXX	XXX	5,163,654,538	XXX	0	XXX	1,004,330,808	XXX	1,004,330,808
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
72.		Investment Properties	345,916,890	0	189,051,446	534,968,336	0.0000	0	0.0912	48,789,112	0.0912	48,789,112
73		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	345,916,890	0	189,051,446	534,968,336	XXX	0	XXX	48,789,112	XXX	48,789,112
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	148,797,006	0	0	148,797,006	0.0063	937,421	0.0120	1,785,564	0.0190	2,827,143
77.		Guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
78.		Non-guaranteed State Low Income Housing Tax Credit	2,447,959	0	0	2,447,959	0.0063	15,422	0.0120	29,376	0.0190	46,511
79.		All Other Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	151,244,965	0	0	151,244,965	XXX	952,843	XXX	1,814,940	XXX	2,873,654
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0042	0	0.0042	0
82.		NAIC 2 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0137	0	0.0137	0
83.		Other Invested Assets - Schedule BA	430,298,941	XXX	0	430,298,941	0.0000	0	0.1580	67,987,233	0.1580	67,987,233
84.		Other Short-Term Invested Assets - Schedule DA	0	XXX	0	0	0.0000	0	0.1580	0	0.1580	0
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	430,298,941	XXX	0	430,298,941	XXX	0	XXX	67,987,233	XXX	67,987,233
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	6,568,858,995	0	189,051,446	6,757,910,441	XXX	2,882,086	XXX	1,128,667,168	XXX	1,131,448,894

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
105756K#6	R		Corporate Bond First to Default	3	4,838,801	47,904	127,260	181,939
	CW	38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE	1FE	2,378,012	(1,189)	(3,805)	(7,847)
	CW	617482-V9-2	MORGAN STANLEY CORPORATE	1FE	2,460,789	(1,230)	(3,937)	(8,121)
195325M*3	R		Corporate Bond First to Default	2	8,610,173	18,081	55,105	91,268
	CW	202795-JD-3	COMMONWEALTH EDISON CORPORATE	1FE	534,247	(267)	(855)	(1,763)
	CW	709224-QG-7	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE MUNI	1FE	5,772,933	(2,886)	(9,237)	(19,051)
	CW	84265V-AJ-4	SOUTHERN COPPER CORP CORPORATE	2FE	2,302,994	(4,836)	(14,739)	(24,412)
715638K@0	R		Corporate Bond First to Default	2	12,981,730	27,262	83,083	137,606
	CW	369604-BH-5	GENERAL ELECTRIC CO CORPORATE	2FE	279,475	(587)	(1,789)	(2,962)
	CW	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	1FE	7,361,867	(3,681)	(11,779)	(24,294)
	CW	46625H-HV-5	JP MORGAN CHASE & CO CORPORATE	1FE	1,523,839	(762)	(2,438)	(5,029)
	CW	927804-FR-0	Virginia Electric Power CORPORATE	1FE	2,214,801	(1,107)	(3,544)	(7,309)
	CW	927804-FT-6	Virginia Electric Power CORPORATE	1FE	68,617	(34)	(110)	(226)
	CW	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	1FE	1,533,131	(767)	(2,453)	(5,059)
c	R		Corporate Bond First to Default	1	12,797,005	6,399	20,475	42,230
	CW	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1FE	768,257	(384)	(1,229)	(2,535)
	CW	010392-FL-7	ALABAMA POWER CORPORATE	1FE	777,919	(389)	(1,245)	(2,567)
	CW	02361D-AQ-3	AMEREN ILLINOIS CO CORPORATE	1FE	996,247	(498)	(1,594)	(3,288)
	CW	111021-AE-1	BRITISH TELECOM PLC BONDS	2FE	902,650	(451)	(1,444)	(2,979)
	CW	26442R-AB-7	DUKE ENERGY PROGRESS INC CORPORATE	1FE	506,978	(253)	(811)	(1,673)
	CW	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	1FE	3,457,552	(1,729)	(5,532)	(11,410)
	CW	437076-AS-1	Home Depot Inc CORPORATE	1FE	606,218	(303)	(970)	(2,001)
	CW	544435-C3-2	LOS ANGELES CALIF DEPT ARPTS A CORPORATE MUNI FRGN	1FE	733,531	(367)	(1,174)	(2,421)
	CW	645790-FR-2	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE MUNI	1FE	2,111,302	(1,056)	(3,378)	(6,967)
	CW	713448-DD-7	PEPSICO INC CORPORATE	1FE	259,371	(130)	(415)	(856)
	CW	797440-BM-5	San Diego Gas Electric Engine CORPORATE	1FE	523,636	(262)	(838)	(1,728)
	CW	89417E-AK-5	TRAVELERS COS INC/THE CORPORATE	1FE	1,153,344	(577)	(1,845)	(3,806)
712219C@1	R		Corporate Bond First to Default	1	14,448,388	7,224	23,117	47,680
	CW	00817Y-AP-3	AETNA INC CORPORATE	2FE	432,854	(216)	(693)	(1,428)
	CW	13063B-BU-5	CALIFORNIA ST CORP MUNI	1FE	6,399,458	(3,200)	(10,239)	(21,118)
	CW	207597-EH-4	CONNECTICUT LIGHT & PWR CO CORPORATE	1FE	832,779	(416)	(1,332)	(2,748)
	CW	46625H-JB-7	JP MORGAN CHASE & CO CORPORATE	1FE	771,852	(386)	(1,235)	(2,547)
	CW	674599-CJ-2	Occidental Pete Corp CORPORATE	2FE	1,049,739	(525)	(1,680)	(3,464)
	CW	69351U-AR-4	PPL Electric Utilities Corp CORPORATE	1FE	532,015	(266)	(851)	(1,756)
	CW	717081-DT-7	PFIZER INC CORP	1FE	615,366	(308)	(985)	(2,031)
	CW	842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE	1FE	653,121	(327)	(1,045)	(2,155)
	CW	931142-CS-0	WAL MART STORES INC CORPORATE	1FE	3,161,205	(1,581)	(5,058)	(10,432)
70687WE@7	R		Corporate Bond First to Default	1	12,273,583	6,137	19,638	40,503
	CW	15189X-AN-8	CENTERPOINT ENERGY CORPORATE	1FE	528,783	(264)	(846)	(1,745)
	CW	61747Y-DY-8	MORGAN STANLEY CORPORATE	1FE	4,955,130	(2,478)	(7,928)	(16,352)
	CW	678858-BP-5	Oklahoma Gas & Elec Co CORPORATE	1FE	1,538,877	(769)	(2,462)	(5,078)
	CW	713448-DD-7	PEPSICO INC CORPORATE	1FE	2,070,570	(1,035)	(3,313)	(6,833)
	CW	744448-CK-5	PUBLIC SERVICE CO COLO CORPORATE	1FE	1,019,033	(510)	(1,630)	(3,363)
	CW	907818-DU-9	UNION PACIFIC CORP CORPORATE	1FE	2,161,190	(1,081)	(3,458)	(7,132)
718286E#0	R		Corporate Bond First to Default	2	12,056,296	25,318	77,160	127,797
	CW	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1FE	2,014,469	(1,007)	(3,223)	(6,648)
	CW	02361D-AN-0	AMEREN ILLINOIS CO CORPORATE	1FE	1,224,437	(612)	(1,959)	(4,041)
	CW	491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORATE	1FE	1,118,412	(559)	(1,789)	(3,691)
	CW	665772-CL-1	NORTHERN STATES PWR MINN CORPORATE	1FE	700,796	(350)	(1,121)	(2,313)
	CW	678858-BQ-3	Oklahoma Gas & Elec Co CORPORATE	1FE	518,392	(259)	(829)	(1,711)
	CW	713448-DD-7	PEPSICO INC CORPORATE	1FE	1,026,414	(513)	(1,642)	(3,387)
	CW	89417E-AK-5	TRAVELERS COS INC/THE CORPORATE	1FE	2,672,824	(1,336)	(4,277)	(8,820)
	CW	94974B-GK-0	Wells Fargo & Co NT CORPORATE	1FE	1,877,901	(939)	(3,005)	(6,197)
	CW	95709T-AK-6	Westar Energy Inc CORPORATE	1FE	403,791	(202)	(646)	(1,333)
	CW	976656-CJ-5	WISCONSIN ELEC POWER CORPORATE	1FE	498,862	(249)	(798)	(1,646)
831594C#1	R		Corporate Bond First to Default	1	12,396,724	6,198	19,835	40,909
	CW	00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE	1FE	991,755	(496)	(1,587)	(3,273)
	CW	02361D-AN-0	AMEREN ILLINOIS CO CORPORATE	1FE	1,014,338	(507)	(1,623)	(3,347)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	369604-BH-5	GENERAL ELECTRIC CO CORPORATE	2FE	2,086,264	(1,043)	(3,338)	(6,885)
	CW	66988A-AE-4	NOVANT HEALTH INC CORPORATE	1FE	3,563,617	(1,782)	(5,702)	(11,760)
	CW	743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE	1FE	3,056,225	(1,528)	(4,890)	(10,086)
	CW	796253-T9-3	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI FRGN	1FE	607,762	(304)	(972)	(2,006)
	CW	931142-DK-6	WAL MART STORES INC CORPORATE	1FE	1,076,763	(538)	(1,723)	(3,553)
698299P#5	R		Corporate Bond First to Default	2	15,919,246	33,430	101,883	168,744
	CW	0010EP-AF-5	AEP TEXAS CENTRAL CO CORP	2FE	1,489,971	(3,129)	(9,536)	(15,794)
	CW	010392-FP-8	ALABAMA POWER CORPORATE	1FE	3,716,704	(1,858)	(5,947)	(12,265)
	CW	037735-CM-7	APPALACHIAN PWR CO CORPORATE	2FE	617,825	(1,297)	(3,954)	(6,549)
	CW	100743-AJ-2	BOSTON GAS COMPANY INC CORPORATE	1FE	771,928	(386)	(1,235)	(2,547)
	CW	210518-CY-0	Consumers Energy CORPORATE	1FE	851,987	(426)	(1,363)	(2,812)
	CW	45138L-BD-4	IDAHO PWR CO CORPORATE	1FE	1,331,806	(666)	(2,131)	(4,395)
	CW	67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE	1FE	504,549	(252)	(807)	(1,665)
	CW	674599-CJ-2	Occidental Pete Corp CORPORATE	2FE	397,666	(835)	(2,545)	(4,215)
	CW	842400-FV-0	SOUTHERN CAL EDISON CORPORATE	2FE	0	0	0	0
	CW	927804-FT-6	Virginia Electric Power CORPORATE	1FE	2,207,755	(1,104)	(3,532)	(7,286)
	CW	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	1FE	1,127,575	(564)	(1,804)	(3,721)
	CW	95709T-AK-6	Westar Energy Inc CORPORATE	1FE	1,274,013	(637)	(2,038)	(4,204)
	CW	976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE	1FE	1,627,467	(814)	(2,604)	(5,371)
12574#FK8	R		Corporate Bond First to Default	1	48,375,824	24,188	77,401	159,640
	CW	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPORATE MUNI FRGN	1FE	638,712	(319)	(1,022)	(2,108)
	CW	12189L-BB-6	BURLINGTN NORTH SANTA FE LLC CORPORATE	1FE	6,696,390	(3,348)	(10,714)	(22,098)
	CW	13057E-BC-7	CALIFORNIA STATEWIDE CMNTYS DE CORPORATE MUNI	1FE	1,419,535	(710)	(2,271)	(4,684)
	CW	167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPORATE MUNI	1FE	4,003,670	(2,002)	(6,406)	(13,212)
	CW	210518-CX-2	Consumers Energy CORPORATE	1FE	756,894	(378)	(1,211)	(2,498)
	CW	210518-DA-1	Consumers Energy CORPORATE	1FE	978,097	(489)	(1,565)	(3,228)
	CW	341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE	1FE	3,078,098	(1,539)	(4,925)	(10,158)
	CW	404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORATE	1FE	958,678	(479)	(1,534)	(3,164)
	CW	438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE	1FE	499,661	(250)	(799)	(1,649)
	CW	46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER	1FE	9,101,236	(4,551)	(14,562)	(30,034)
	CW	595620-AR-6	MIDAMERICAN ENERGY CO BD CORPORATE	1FE	1,105,726	(553)	(1,769)	(3,649)
	CW	649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORATE	1FE	1,504,988	(752)	(2,408)	(4,966)
	CW	649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORATE	1FE	2,199,826	(1,100)	(3,520)	(7,259)
	CW	89417E-AN-9	TRAVELERS COS INC/THE CORPORATE	1FE	3,767,571	(1,884)	(6,028)	(12,433)
	CW	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI TAXABLE	1FE	7,782,390	(3,891)	(12,452)	(25,682)
	CW	914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE	1FE	2,838,130	(1,419)	(4,541)	(9,366)
	CW	93978H-SC-0	WASHINGTON ST HLTH CARE FACS A CORPORATE MUNI	1FE	1,046,221	(523)	(1,674)	(3,453)
12607@BW9	R		Corporate Bond First to Default	2Z	52,318,265	109,868	334,837	554,574
	CW	695114-CL-0	PACIFICORP CORPORATE	1FE	11,404,460	(5,702)	(18,247)	(37,635)
	CW	837151-JH-3	SOUTH CAROLINA ST PUBLIC SVC A CORP SINK FUND MUNI	1FE	20,045,833	(10,023)	(32,073)	(66,151)
	CW	91412F-7Y-7	UNIVERSITY CALIF CORPORATE MUNI TAXABLE	1FE	10,182,197	(5,091)	(16,292)	(33,601)
	CW	929903-AM-4	WACHOVIA CORP BOND	1FE	2,143,077	(1,072)	(3,429)	(7,072)
	CW	931142-CM-3	WAL MART STORES INC CORPORATE	1FE	8,542,698	(4,271)	(13,668)	(28,191)
12607@BX7	R		Corporate Bond First to Default	4Z	61,714,214	1,511,998	3,530,053	5,042,051
	CW	059895-AH-5	BANGKOK BANK PUB CO SUB NOTES 144A	2FE	434,923	(913)	(2,784)	(4,610)
	CW	071813-AX-7	BAXTER INTL INC CORPORATE	1FE	1,650,340	(825)	(2,641)	(5,446)
	CW	111021-AE-1	BRITISH TELECOM PLC BONDS	2FE	7,553,910	(15,863)	(48,345)	(80,071)
	CW	115885-AK-1	BROWNING FERRIS INDS INC DEBENTURES	2FE	4,915,001	(10,322)	(31,456)	(52,099)
	CW	254687-EH-5	WALT DISNEY COMPANY CORPORATE	1FE	3,685,062	(1,843)	(5,896)	(12,161)
	CW	254687-EZ-5	WALT DISNEY COMPANY CORPORATE	1FE	10,121,942	(5,061)	(16,195)	(33,402)
	CW	309588-AC-5	FARMERS EXCHANGE CAPITAL NOTES 144A	2FE	2,358,847	(4,954)	(15,097)	(25,004)
	CW	341099-CH-0	DUKE ENERGY FLORIDA LLC CORPORATE	1FE	3,185,638	(1,593)	(5,097)	(10,513)
	CW	345370-CA-6	FORD MOTOR CO NOTES	3FE	1,410,143	(13,960)	(37,087)	(53,021)
	CW	40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED 144A	2FE	21,415,237	(44,972)	(137,058)	(227,002)
	CW	453258-AP-0	VALE INCO LTD BONDS	2FE	3,887,367	(8,163)	(24,879)	(41,206)
	CW	744560-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	1,095,805	(548)	(1,753)	(3,616)
12607@BY5	R		Corporate Bond First to Default	2Z	424,808,622	892,098	2,718,775	4,502,971
	CW	017475-AC-8	ALLEGIANCE CORP DEBENTURES	2FE	3,765,478	(7,908)	(24,099)	(39,914)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	037389-AK-9	AON CORP COMPANY GUARNT	2FE	8,033,628	(16,871)	(51,415)	(85,156)
	CW	037411-AM-7	APACHE CORP DEBENTURES	2FE	5,029,205	(10,561)	(32,187)	(53,310)
	CW	06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP	2FE	1,053,982	(2,213)	(6,745)	(11,172)
	CW	07274N-BA-0	BAYER US FINANCE II LLC CORPORATE	2FE	5,423,269	(11,389)	(34,709)	(57,487)
	CW	111021-AE-1	BRITISH TELECOM PLC BONDS	2FE	43,220,648	(90,763)	(276,612)	(458,139)
	CW	126408-BP-7	CSX CORP DEBENTURES	2FE	14,332,509	(30,098)	(91,728)	(151,925)
	CW	16772P-AQ-9	CHICAGO ILL TRANSIT AUTH CORP MUNI	1FE	6,530	(3)	(10)	(22)
	CW	191219-BE-3	Coca Cola Enterprises Inc DEBENTURES	1FE	12,163,947	(6,082)	(19,462)	(40,141)
	CW	224044-BT-3	COX COMMUNICATIONS INC CORPORATE	2FE	7,111,835	(14,935)	(45,516)	(75,385)
	CW	23355L-AF-3	DXC Technology Company CORPORATE	2FE	5,622,932	(11,808)	(35,987)	(59,603)
	CW	246688-AF-2	DELHAIZE AMERICA INC NT COMPANY GUARNT	2FE	495,152	(1,040)	(3,169)	(5,249)
	CW	29273R-AJ-8	ENERGY TRANSFER PARTNERS LP CORPORATE	2FE	4,930,847	(10,355)	(31,557)	(52,267)
	CW	29273R-BC-2	ENERGY TRANSFER PARTNERS LP	2FE	2,691,258	(5,652)	(17,224)	(28,527)
	CW	29444G-AJ-6	EQUITABLE COMPANIES INC DEBENTURES	2FE	8,150,209	(17,115)	(52,161)	(86,392)
	CW	338915-AM-3	FLEETBOSTON FINL CORP SUB DEBENTURES	2FE	17,812,183	(37,406)	(113,998)	(188,809)
	CW	368266-AA-0	GAZPROM GAZ CAPITAL SA CORP FOREIGN	2FE	2,518,458	(5,289)	(16,118)	(26,696)
	CW	42307T-AG-3	HEINZ (H.J.) FINANCE CO CORPORATE	2FE	20,173,483	(42,364)	(129,110)	(213,839)
	CW	438506-AS-6	HONEYWELL INC DEBENTURES	1FE	5,972,613	(2,986)	(9,556)	(19,710)
	CW	448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN	1FE	24,070,991	(12,035)	(38,514)	(79,434)
	CW	459200-AM-3	IBM CORP DEBENTURES	1FE	193,659	(97)	(310)	(639)
	CW	494550-AW-6	KINDER MORGAN ENERGY PARTNERS CORPORATE	2FE	10,134,021	(21,281)	(64,858)	(107,421)
	CW	494550-BD-7	KINDER MORGAN ENERGY PARTNERS CORPORATE	2FE	1,474,270	(3,096)	(9,435)	(15,627)
	CW	500760-AR-7	KRAFT FOODS INC CORP	2FE	16,538,313	(34,730)	(105,845)	(175,306)
	CW	501044-BT-7	KROGER COMPANY COMPANY GUARNT	2FE	10,966,882	(23,030)	(70,188)	(116,249)
	CW	501044-BZ-3	KROGER COMPANY COMPANY GUARNT	2FE	10,630,661	(22,324)	(68,036)	(112,685)
	CW	51808B-AE-2	LASMO (USA) INC COMPANY GUARNT	2FE	19,304,804	(40,540)	(123,551)	(204,631)
	CW	530790-AD-9	LIBERTY MUTUAL NOTES 144A	2FE	391,990	(823)	(2,509)	(4,155)
	CW	638585-AP-4	BANK OF AMERICA CORP SUB NOTES	2FE	12,358,193	(25,952)	(79,092)	(130,997)
	CW	645913-AA-2	NJ EDA PENSION FUNDING SER B BONDS	2FE	24,313,127	(51,058)	(155,604)	(257,719)
	CW	655844-AF-5	NORFOLK SOUTHERN CORP NOTES	2FE	10,506,855	(22,064)	(67,244)	(111,373)
	CW	655844-AQ-1	NORFOLK SOUTHERN CORP SENIOR NOTES	2FE	11,524,237	(24,201)	(73,755)	(122,157)
	CW	713448-EE-4	PEPSICO INC CORPORATE	1FE	3,036,921	(1,518)	(4,859)	(10,022)
	CW	84265V-AE-5	SOUTHERN COPPER CORP CORPORATE	2FE	913,970	(1,919)	(5,849)	(9,688)
	CW	867229-AC-0	SUNCOR ENERGY INC NT NOTES	1FE	5,076,904	(2,538)	(8,123)	(16,754)
	CW	86722T-AB-8	SUNCOR ENERGY INC. CORP FOREIGN	1FE	1,386,784	(693)	(2,219)	(4,576)
	CW	872649-BH-0	TRW INC DEBENTURES	2FE	5,815,811	(12,213)	(37,221)	(61,648)
	CW	879385-AD-4	TELEFONICA EUROPE BV COMPANY GUARNT	2FE	14,247,251	(29,919)	(91,182)	(151,021)
	CW	880451-AS-8	TENNESSEE GAS PIPELINE CO DEBENTURES	2FE	3,257,471	(6,841)	(20,848)	(34,529)
	CW	88731E-AJ-9	TIME WARNER ENT SENIOR NOTES	2FE	7,020,739	(14,744)	(44,933)	(74,420)
	CW	90330S-AA-8	U S F & G CORP COMPANY GUARNT 144A	2FE	3,054,466	(6,414)	(19,549)	(32,377)
	CW	92343V-EK-6	Verizon Communications CORPORATE	2FE	20,204,222	(42,429)	(129,307)	(214,165)
	CW	925524-AH-3	VIACOM INC COMPANY GUARNT	2FE	11,750,068	(24,675)	(75,200)	(124,551)
	CW	94106L-AN-9	WASTE MANAGEMENT INC COMPANY GUARNT	2FE	8,744,504	(18,363)	(55,965)	(92,692)
	CW	961548-AY-0	WESTROCK MWV LLC DEBENTURES	2FE	10,723,587	(22,520)	(68,631)	(113,670)
	CW	962166-AU-8	WEYERHAEUSER COMPANY DEBENTURES	2FE	8,002,591	(16,805)	(51,217)	(84,827)
	CW	96949L-AC-9	WILLIAMS PRTNRS CORPORATE	2FE	657,162	(1,380)	(4,206)	(6,966)
12607@BZ2	R		Corporate Bond First to Default	4Z	232,511,880	5,696,541	13,299,680	18,996,221
	CW	15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPORATE MUNI FRGN	1FE	22,138,926	(11,069)	(35,422)	(73,058)
	CW	207758-KM-4	CONNECTICUT ST SPL TAX OBLIG CORPORATE MUNI FRGN	1FE	30,730,922	(15,365)	(49,169)	(101,412)
	CW	209111-EY-5	CONS EDISON CO OF NY CORPORATE	1FE	17,825,803	(8,913)	(28,521)	(58,825)
	CW	21685W-CJ-4	COOPERATIEVE CENTRALE RAIFFEIS CORP FOREIGN	1FE	5,039,640	(2,520)	(8,063)	(16,631)
	CW	26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORPORATE	1FE	4,586,820	(2,293)	(7,339)	(15,137)
	CW	377372-AB-3	GLAXOSMITHKLINE CAP INC CORPORATE	1FE	5,478,112	(2,739)	(8,765)	(18,078)
	CW	437076-AU-6	Home Depot Inc CORPORATE	1FE	10,350,628	(5,175)	(16,561)	(34,157)
	CW	438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE	1FE	4,302,095	(2,151)	(6,883)	(14,197)
	CW	494368-BG-7	KIMBERLY CLARK CORP CORPORATE	1FE	12,436,580	(6,218)	(19,899)	(41,041)
	CW	539830-AW-9	LOCKHEED MARTIN CORP CORP	1FE	3,428,431	(1,714)	(5,485)	(11,314)
	CW	544646-XY-3	LOS ANGELES CALIF UNI SCH DIST CORPORATE MUNI FRGN	1FE	5,126,339	(2,563)	(8,202)	(16,917)

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	546676-AU-1	LOUISVILLE GAS & ELEC CO CORPORATE	1FE	4,155,007	(2,078)	(6,648)	(13,712)
	CW	59156R-AY-4	METLIFE INC CORPORATE	1FE	23,329,144	(11,665)	(37,327)	(76,986)
	CW	60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN CORPORATE MUNI FRGN	1FE	8,044,744	(4,022)	(12,872)	(26,548)
	CW	641423-BZ-0	NEVADA POWER CO CORPORATE	1FE	2,032,521	(1,016)	(3,252)	(6,707)
	CW	745332-CC-8	PUGET SOUND ENERGY CORPORATE	1FE	5,195,114	(2,598)	(8,312)	(17,144)
	CW	837004-CE-8	SOUTH CAROLINA ELEC & GAS CO CORPORATE	1FE	3,974,935	(1,987)	(6,360)	(13,117)
	CW	85771P-AC-6	EQUINOR ASA CORP FOREIGN	1FE	1,013,938	(507)	(1,622)	(3,346)
	CW	89417E-AD-1	TRAVELERS COS INC/THE CORPORATE	1FE	5,295,388	(2,648)	(8,473)	(17,475)
	CW	89417E-AH-2	TRAVELERS COS INC/THE CORPORATE	1FE	16,402,261	(8,201)	(26,244)	(54,127)
	CW	91324P-BK-7	UNITEDHEALTH GROUP INC CORPORATE	1FE	6,807,759	(3,404)	(10,892)	(22,466)
	CW	91412N-AF-7	UNIVERSITY OF CHICAGO CORPORATE	1FE	6,430,806	(3,215)	(10,289)	(21,222)
	CW	931142-CS-0	WAL MART STORES INC CORPORATE	1FE	10,932,612	(5,466)	(17,492)	(36,078)
	CW	976826-BF-3	WISCONSIN PWR & LT CO CORPORATE	1FE	17,453,354	(8,727)	(27,925)	(57,596)
	R		Corporate Bond First to Default	2Z	124,436,562	261,317	796,394	1,319,028
	CW	136375-BQ-4	CANADIAN NATL RAILWAY NT CORP FOREIGN	1FE	8,352,887	(4,176)	(13,365)	(27,565)
	CW	250847-EA-4	DTE Electric Company CORPORATE	1FE	925,144	(463)	(1,480)	(3,053)
	CW	268317-AL-8	ELECTRICITE DE FRANCE CORP FOREIGN	1FE	989,888	(495)	(1,584)	(3,267)
	CW	373334-JR-3	GEORGIA POWER COMPANY CORPORATE	2FE	1,047,429	(2,200)	(6,704)	(11,103)
	CW	62952E-AC-1	NYU Hospitals Center CORPORATE	1FE	5,235,064	(2,618)	(8,376)	(17,276)
	CW	69351U-AH-6	PPL Electric Utilities Corp CORPORATE	1FE	7,161,137	(3,581)	(11,458)	(23,632)
	CW	709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI FRGN	1FE	20,942,776	(10,471)	(33,508)	(69,111)
	CW	73358W-RP-1	PORT AUTH N Y & N J CORP MUNI	1FE	50,559,616	(25,280)	(80,895)	(166,847)
	CW	73358W-XQ-2	PORT AUTH N Y & N J CORPORATE MUNI TAXABLE	1FE	8,743,580	(4,372)	(13,990)	(28,854)
	CW	737679-DF-4	Potomac Elec Pwr Co CORPORATE	1FE	12,679,271	(6,340)	(20,287)	(41,842)
	CW	755111-BU-4	RAYTHEON CO CORPORATE	1FE	2,803,615	(1,402)	(4,486)	(9,252)
	CW	85771P-AQ-5	EQUINOR ASA CORP FOREIGN	1FE	4,996,156	(2,498)	(7,994)	(16,487)
0199999. Subtotal Default Component - Other Than Mortgage					2,100,974,628	7,464,111	17,555,005	24,875,090
0599999 - Total					2,100,974,628	7,464,111	17,555,005	24,875,090

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
99306187		MA	2018	75,000	0	0	Suit dismissed
25145726		PA	2018	5,000	5,000	0	Settled out of court
25495510		PA	2018	30,000	5,000	0	Settled out of court
R1911675		PA	2018	50,000	5,000	0	Settled out of court
76574467		IN	2018	100,000	0	0	Settled out of court
76203934		IN	2018	100,000	52,500	0	Settled out of court
0199999. Death Claims - Ordinary				360,000	67,500	0	XXX
52106	11645544	MA	2016	500,000	184,500	0	Settled out of court
20400	11761782	NJ	2017	150,000	45,000	0	Settled out of court
14273	11652489	FL	2016	2,500,000	275,000	0	Settled out of court
1690	11657980	NJ	2016	480,000	250,000	0	Settled out of court
16000	11741500	TX	2017	637,000	520,000	0	Settled out of court
91475	11618698	PA	2016	100,000	100,000	0	Settled out of court
45556	11485046	NC	2014	320,000	160,000	0	Settled out of court
32000	11768266	OK	2017	10,000	10,000	0	Settled out of court
32000	11542056	PA	2015	200,000	140,000	0	Settled out of court
0399999. Death Claims - Group				4,897,000	1,684,500	0	XXX
0599999. Death Claims - Disposed Of				5,257,000	1,752,000	0	XXX
52625	11746954	TX	2016	359,000	50,000	0	Settled out of court
76606	11762989	TX	2017	36,000	10,000	0	Settled out of court
50085	11768199	CA	2017	500,000	275,000	0	Settled out of court
0899999. Additional Accidental Death Benefits-Group				895,000	335,000	0	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				895,000	335,000	0	XXX
96084971		NJ	2016	60,000	0	0	Suit dismissed
1199999. Disability Benefits Claims - Ordinary				60,000	0	0	XXX
1599999. Disability Benefits Claims - Disposed Of				60,000	0	0	XXX
2099999. Matured Endowments Claims - Disposed Of				0	0	0	XXX
2599999. Annuities with Life Contingency Claims - Disposed Of				0	0	0	XXX
2699999. Claims Disposed of During Current Year				6,212,000	2,087,000	0	XXX
NI		NY	1996	100,000	0	100,000	No insurance coverage
73340684		NJ	2018	350,000	0	350,000	Insurance not in force
73943441		NJ	2018	350,000	0	350,000	Insurance not in force
35801610		VA	2019	43,709	0	43,709	Policy terms exclude benefit
2799999. Death Claims - Ordinary				843,709	0	843,709	XXX
50555	11475179	WV	2014	150,000	0	150,000	Eligibility provision not met
44997	11842906	NC	2016	302,000	0	302,000	Eligibility provision not met
50614	11748888	NJ	2017	246,000	0	246,000	Eligibility provision not met
50801	11748922	NJ	2017	15,000	0	15,000	Eligibility provision not met
51104	11586852	IL	2015	100,000	0	80,000	Eligibility provision not met
43939	11783470	LA	2018	25,000	0	25,000	Eligibility provision not met
51969	11792777	TX	2018	155,000	0	155,000	Eligibility provision not met
76536	11800378	GA	2018	900,000	0	900,000	Eligibility provision not met
43949	11801678	KY	2018	25,000	0	25,000	Eligibility provision not met
2999999. Death Claims - Group				1,918,000	0	1,898,000	XXX
3199999. Death Claims - Resisted				2,761,709	0	2,741,709	XXX
53121	BC2018-003311	CA	2018	53,000	0	27,560	Accidental means not proven
14273	11672411	FL	2016	500,000	0	240,000	Accidental means not proven
3499999. Additional Accidental Death Benefits-Group				553,000	0	267,560	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted				553,000	0	267,560	XXX
23938394		NY	2013	0	0	3,132	Misrepresentation
23968282		NY	2013	0	0	2,670	Misrepresentation
72955059		FL	2019	26,700	0	26,700	Disability not established
3799999. Disability Benefits Claims - Ordinary				26,700	0	32,502	XXX
4199999. Disability Benefits Claims - Resisted				26,700	0	32,502	XXX
4699999. Matured Endowments Claims - Resisted				0	0	0	XXX
5199999. Annuities with Life Contingencies Claims - Resisted				0	0	0	XXX
5299999. Claims Resisted During Current Year				3,341,409	0	3,041,771	XXX
5399999 - Totals				9,553,409	2,087,000	3,041,771	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	1,589,621,860	XXX	1,380,869,491	XXX	0	XXX	0	XXX	0	XXX	206,838,365	XXX	1,913,933	XXX	0	XXX	71	XXX
2. Premiums earned	1,586,024,667	XXX	1,376,078,682	XXX	0	XXX	0	XXX	0	XXX	207,999,422	XXX	1,946,491	XXX	0	XXX	72	XXX
3. Incurred claims	1,087,384,696	68.6	997,415,467	72.5	0	0.0	0	0.0	0	0.0	85,047,932	40.9	4,921,297	252.8	0	0.0	0	0.0
4. Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	1,087,384,696	68.6	997,415,467	72.5	0	0.0	0	0.0	0	0.0	85,047,932	40.9	4,921,297	252.8	0	0.0	0	0.0
6. Increase in contract reserves	1,094,712,387	69.0	436,520,638	31.7	0	0.0	0	0.0	0	0.0	660,654,482	317.6	(2,462,733)	(126.5)	0	0.0	0	0.0
7. Commissions (a)	63,458,414	4.0	54,692,023	4.0	0	0.0	0	0.0	0	0.0	8,766,391	4.2	0	0.0	0	0.0	0	0.0
8. Other general insurance expenses	264,613,087	16.7	243,160,179	17.7	0	0.0	0	0.0	0	0.0	19,121,604	9.2	2,331,218	119.8	0	0.0	86	119.4
9. Taxes, licenses and fees	33,022,272	2.1	28,575,814	2.1	0	0.0	0	0.0	0	0.0	4,270,937	2.1	175,514	9.0	0	0.0	7	9.7
10. Total other expenses incurred	361,093,773	22.8	326,428,016	23.7	0	0.0	0	0.0	0	0.0	32,158,932	15.5	2,506,732	128.8	0	0.0	93	129.2
11. Aggregate write-ins for deductions	63,798	0.0	53,221	0.0	0	0.0	0	0.0	0	0.0	10,341	0.0	236	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	(957,229,987)	(60.4)	(384,338,660)	(27.9)	0	0.0	0	0.0	0	0.0	(569,872,265)	(274.0)	(3,019,041)	(155.1)	0	0.0	(21)	(29.2)
13. Dividends or refunds	(1,000)	0.0	0	0.0	0	0.0	0	0.0	0	0.0	(190)	0.0	(810)	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	(957,228,987)	(60.4)	(384,338,660)	(27.9)	0	0.0	0	0.0	0	0.0	(569,872,075)	(274.0)	(3,018,231)	(155.1)	0	0.0	(21)	(29.2)
DETAILS OF WRITE-INS																		
1101. Self-insured liabilities and miscellaneous deductions	57,342	0.0	47,870	0.0	0	0.0	0	0.0	0	0.0	9,256	0.0	216	0.0	0	0.0	0	0.0
1102. Interest on taxes and miscelllaneous items	6,456	0.0	5,351	0.0	0	0.0	0	0.0	0	0.0	1,085	0.0	20	0.0	0	0.0	0	0.0
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	63,798	0.0	53,221	0.0	0	0.0	0	0.0	0	0.0	10,341	0.0	236	0.0	0	0.0	0	0.0

(a) Includes $ 0 reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	83,822,487	33,219,307	0	0	0	50,503,006	100,174	0	0
2. Advance premiums	26,228,729	21,284,543	0	0	0	4,908,914	35,272	0	0
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	110,051,216	54,503,850	0	0	0	55,411,920	135,446	0	0
5. Total premium reserves, prior year	106,454,021	49,713,040	0	0	0	56,576,794	164,187	0	0
6. Increase in total premium reserves	3,597,195	4,790,810	0	0	0	(1,164,874)	(28,741)	0	0
B. Contract Reserves:									
1. Additional reserves (a)	8,786,245,863	3,278,828,298	0	0	0	5,498,277,668	9,139,897	0	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	8,786,245,863	3,278,828,298	0	0	0	5,498,277,668	9,139,897	0	0
4. Total contract reserves, prior year.	7,691,533,476	2,842,307,660	0	0	0	4,837,623,186	11,602,630	0	0
5. Increase in contract reserves	1,094,712,387	436,520,638	0	0	0	660,654,482	(2,462,733)	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	3,614,438,236	3,110,723,442	0	0	0	502,843,751	871,043	0	0
2. Total prior year	3,541,562,002	3,023,164,257	0	0	0	517,520,489	877,256	0	0
3. Increase	72,876,234	87,559,185	0	0	0	(14,676,738)	(6,213)	0	0
PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	737,874,082	643,608,872	0	0	0	93,534,771	730,439	0	0
1.2 On claims incurred during current year	276,634,380	266,247,410	0	0	0	6,189,899	4,197,071	0	0
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	2,705,012,256	2,313,588,305	0	0	0	391,421,421	2,530	0	0
2.2 On claims incurred during current year	909,425,980	797,135,137	0	0	0	111,422,330	868,513	0	0
3. Test:									
3.1 Lines 1.1 and 2.1	3,442,886,338	2,957,197,177	0	0	0	484,956,192	732,969	0	0
3.2 Claim reserves and liabilities, December 31, prior year	3,541,562,002	3,023,164,257	0	0	0	517,520,489	877,256	0	0
3.3 Line 3.1 minus Line 3.2	(98,675,664)	(65,967,080)	0	0	0	(32,564,297)	(144,287)	0	0
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	0	0	0	0	0	0	0	0	0
2. Premiums earned	0	0	0	0	0	0	0	0	0
3. Incurred claims	0	0	0	0	0	0	0	0	0
4. Commissions	0	0	0	0	0	0	0	0	0
B. Reinsurance Ceded:									
1. Premiums written	58,260,966	57,488,801	0	0	707,848	64,317	0	0	0
2. Premiums earned	57,587,967	56,799,089	0	0	722,902	65,976	0	0	0
3. Incurred claims	41,599,326	41,674,041	0	0	(83,493)	8,778	0	0	0
4. Commissions	7,399,055	7,399,055	0	0	0	0	0	0	0

(a) Includes $ 0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	6,141,077	0	1,122,842,947	1,128,984,024
2. Beginning Claim Reserves and Liabilities	1,037,410	0	3,711,633,628	3,712,671,038
3. Ending Claim Reserves and Liabilities	1,788,448	0	3,793,952,306	3,795,740,754
4. Claims Paid	5,390,039	0	1,040,524,269	1,045,914,308
B. Assumed Reinsurance:				
5. Incurred Claims	0	0	0	0
6. Beginning Claim Reserves and Liabilities	0	0	0	0
7. Ending Claim Reserves and Liabilities	0	0	0	0
8. Claims Paid	0	0	0	0
C. Ceded Reinsurance:				
9. Incurred Claims	0	0	41,599,327	41,599,327
10. Beginning Claim Reserves and Liabilities	0	0	176,825,978	176,825,978
11. Ending Claim Reserves and Liabilities	0	0	187,534,066	187,534,066
12. Claims Paid	0	0	30,891,239	30,891,239
D. Net:				
13. Incurred Claims	6,141,077	0	1,081,243,620	1,087,384,697
14. Beginning Claim Reserves and Liabilities	1,037,410	0	3,534,807,650	3,535,845,060
15. Ending Claim Reserves and Liabilities	1,788,448	0	3,606,418,240	3,608,206,688
16. Claims Paid	5,390,039	0	1,009,633,030	1,015,023,069
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	6,141,077	0	1,081,243,620	1,087,384,697
18. Beginning Reserves and Liabilities	1,037,410	0	3,534,807,650	3,535,845,060
19. Ending Reserves and Liabilities	1,788,448	0	3,606,418,240	3,608,206,688
20. Paid Claims and Cost Containment Expenses	5,390,039	0	1,009,633,030	1,015,023,069

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
14298	45-2941561	01/01/2013	Prudential Arizona Reinsurance Universal Company	AZ	YRT/I	XXXL0	33,073,488,860	501,049,166	253,659,166	74,641,958	0	0
14298	45-2941561	01/01/2013	Prudential Arizona Reinsurance Universal Company	AZ	OTH/I	AXXX	977,615,334	234,354,646	44,307,205	27,465,179	0	0
14299	33-1095301	08/01/2004	Prudential Arizona Reinsurance Captive Company	AZ	YRT/I	XXXL0	201,480,913,877	713,118,962	604,484,935	108,380,000	0	0
14300	27-1629186	01/01/2010	Prudential Arizona Reinsurance Term Company	AZ	YRT/I	XXXL0	145,114,815,995	422,075,183	301,038,345	43,926,000	0	0
14298	45-2941561	07/01/2011	Prudential Arizona Reinsurance Universal Company	AZ	YRT/I	XXXL0	23,792,626,967	202,990,407	143,445,683	58,467,000	0	0
15344	90-1009745	10/01/2013	Prudential Universal Reinsurance Company	AZ	YRT/I	XXXL0	46,786,587,312	148,239,346	83,353,612	32,481,000	0	0
15456	46-4641980	01/01/2014	Prudential Term Reinsurance Company	AZ	YRT/I	XXXL0	212,909,658,404	436,598,370	235,787,812	63,518,000	0	0
16089	81-4923311	01/01/2017	Gibraltar Universal Life Reinsurance Company	AZ	YRT/I	XXXL0	18,514,471,691	100,467,754	68,288,707	29,086,000	0	0
14296	41-2214052	01/01/2018	Dryden Arizona Reinsurance Term Company	AZ	YRT/I	XXXL0	127,721,777,754	200,952,135	148,172,146	33,748,000	0	0
0199999. General Account - U.S. Affiliates - Captive							810,371,956,194	2,959,845,969	1,882,537,611	471,713,137	0	0
79227	22-1944557	07/31/1984	Pruco Life Insurance Company	AZ	OTH/G	FA	0	2,527,838	0	0	0	0
86630	06-1241288	12/31/2015	Prudential Annuities Life Assurance Corporation	AZ	CO/I	VA	0	170,177,087	3,380,044	124,600	0	0
97195	22-2426091	04/01/2016	Pruco Life Insurance Company of New Jersey	NJ	CO/I	VA	0	507,920,021	892,314,197	82,724	0	0
79227	22-1944557	12/01/2004	Pruco Life Insurance Company	AZ	YRT/I	XXXL0	46,683,970,108	267,731,403	224,300,028	76,468,000	0	0
97195	22-2426091	12/01/2004	Pruco Life Insurance Company of New Jersey	NJ	YRT/I	XXXL0	10,106,052,435	48,063,011	41,423,087	8,504,000	0	0
0299999. General Account - U.S. Affiliates - Other							56,790,022,543	996,419,360	1,161,417,356	85,179,324	0	0
0399999. Total General Account - U.S. Affiliates							867,161,978,737	3,956,265,329	3,043,954,967	556,892,461	0	0
00000	AA-1580001	04/01/1988	The Prudential Life Insurance Co., Ltd.	JPN	OTH/I	OL	3,143,953,071	889,684	0	0	0	0
00000	AA-1580001	04/01/1988	The Prudential Life Insurance Co., Ltd.	JPN	YRT/I	OL	35,400,952,004	87,470,679	104,329,745	21,407,243	0	0
00000	AA-1580001	02/15/1999	The Prudential Life Insurance Co., Ltd.	JPN	CO/I	OL	73,986,174,083	16,353,389,337	2,660,112,396	42,103,138	0	0
00000	AA-5420064	04/01/1998	The Prudential Life Insurance Co. of Korea, Ltd.	KOR	OTH/I	OL	2,965,798,799	61,287	0	0	0	0
00000	AA-5420064	04/01/1998	The Prudential Life Insurance Co. of Korea, Ltd.	KOR	YRT/I	OL	505,887,866	197,548	1,780,198	647,718	0	0
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	MEX	OTH/I	OL	47,457,302	25,754	0	0	0	0
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	MEX	YRT/I	OL	84,145,013	139,959	52,683	0	0	0
00000	AA-1584103	04/01/2014	The Prudential Gibraltar Financial Life Insurance Co Ltd-Gib Life	JPN	YRT/I	OL	434,804,693	1,469,222	1,534,312	48,544	0	0
00000	AA-1584103	01/19/2015	The Prudential Gibraltar Financial Life Insurance Co Ltd-Gib Life	JPN	CO/I	OL	15,538,669,603	5,477,867,249	1,400,733,405	14,930,641	0	0
00000	AA-1584103	04/01/2014	The Prudential Gibraltar Financial Life Insurance Co Ltd-Gib Life	JPN	OTH/I	OL	481,284,222	683,369	0	0	0	0
00000	00-0000000	06/24/2008	Pramerica of Bermuda Life Assurance Company, Ltd.	BMU	YRT/I	XXXL0	0	0	(614,497)	0	0	0
0599999. General Account - Non-U.S. Affiliates - Other							132,589,126,656	21,922,194,088	4,167,928,242	79,137,284	0	0
0699999. Total General Account - Non-U.S. Affiliates							132,589,126,656	21,922,194,088	4,167,928,242	79,137,284	0	0
0799999. Total General Account - Affiliates							999,751,105,393	25,878,459,417	7,211,883,209	636,029,745	0	0
70815	06-0838648	01/02/2013	Hartford Life and Accident Insurance Company	CT	CO/I	OL	1,684,559,000	307,148,931	19,516,898	10,528,527	0	0
71153	39-1052598	01/02/2013	Talcott Resolution Life and Annuity Insurance Company	CT	CO/I	OL	8,807,496,626	1,371,901,761	107,290,643	34,060,198	0	0
71153	39-1052598	01/02/2013	Talcott Resolution Life and Annuity Insurance Company	CT	CO/I	XXXL	54,248,210,998	1,139,450,408	91,412,050	16,298,256	0	0
71153	39-1052598	01/02/2013	Talcott Resolution Life and Annuity Insurance Company	CT	CO/I	AXXX	38,932,569,146	10,192,559,228	395,124,884	66,224,017	0	0
71153	39-1052598	01/02/2013	Talcott Resolution Life and Annuity Insurance Company	CT	MCO/I	OL	4,156,303,301	0	37,585,395	0	824,730,287	0
88072	06-0974148	01/02/2013	Talcott Resolution Life Insurance Company	CT	CO/I	OL	3,499,773,122	1,012,506,084	46,102,982	18,403,391	0	0
88072	06-0974148	01/02/2013	Talcott Resolution Life Insurance Company	CT	CO/I	XXXL	4,397,772,642	104,720,232	7,175,315	2,463,380	0	0
88072	06-0974148	01/02/2013	Talcott Resolution Life Insurance Company	CT	CO/I	AXXX	5,185,243,575	1,278,205,597	50,560,617	5,455,436	0	0
62308	06-0303370	01/01/1982	Connecticut General Life Insurance Company	CT	YRT/I	OL	101,080	4,875	6,142	0	0	0
65676	35-0472300	01/01/1982	The Lincoln National Life Insurance Company	IN	YRT/I	OL	242,447	9,753	11,018	0	0	0
65676	35-0472300	01/01/1999	The Lincoln National Life Insurance Company	IN	CO/I	OL	0	0	(89)	0	0	0
65676	35-0472300	01/01/1999	The Lincoln National Life Insurance Company	IN	YRT/I	OL	254,039	2,260	1,095	0	0	0
62146	36-2136262	10/01/2002	Combined Insurance Company of America	IL	OTH/G	OL	1,247,500	220,308	0	0	0	0
62308	06-0303370	01/01/1974	Connecticut General Life Insurance Company	CT	OTH/G	OL	662,343	100,167	0	100,194	0	0
65536	54-0283385	07/01/2007	Genworth Life and Annuity Insurance Company	VA	YRT/G	OL	46,100,582	0	156,797	79,405	0	0
72990	22-2882416	07/01/2007	Genworth Life Insurance Company of New York	NY	YRT/G	OL	3,640,148	0	13,756	0	0	0
65978	13-5581829	10/01/1957	Metropolitan Life Insurance Company	NY	OTH/G	OL	32,151	5,432	0	0	0	0
65978	13-5581829	05/01/1946	Metropolitan Life Insurance Company	NY	OTH/G	OL	89,000	66,750	0	0	0	0
65978	13-5581829	04/01/1975	Metropolitan Life Insurance Company	NY	OTH/G	OL	15,000	11,292	0	0	0	0
65978	13-5581829	08/01/1986	Metropolitan Life Insurance Company	NY	OTH/G	OL	174,688	60,286	0	0	0	0
61271	42-0127290	10/01/2002	Principal Life Insurance Company	IA	OTH/G	OL	180,352	171,021	0	0	0	0
00000	00-0000000	05/01/1978	Tower Life Insurance Company	TX	OTH/G	OL	476,364	438,506	0	0	0	0
71323	75-1168687	01/01/1986	Zale Life Insurance Company	AZ	OTH/G	OL	990,500	332,531	0	39,500	0	0
00000	00-0000000	09/29/1965	Servicemembers Group Life Conversion Pool	NJ	OTH/G	OL	0	5,942,524	598,347	945,521	0	0
62308	06-0303370	01/01/1970	Connecticut General Life Insurance Company	CT	YRT/I	OL	3,978,589	43,961	77,147	0	0	0
87017	62-1003368	05/20/2004	SCOR Global Life Reinsurance Co of Delaware	DE	YRT/I	OL	3,083,216	41,601	3,872	0	0	0

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
60186	36-2554642	06/01/2006	Allstate Life Insurance Company	IL	CO/I	VA	0	1,678,358,602	4,809,471	0	0	0
0899999. General Account - U.S. Non-Affiliates							120,973,196,409	17,092,302,110	760,446,340	154,597,825	824,730,287	0
00000	AA-1780118	04/10/2006	SCOR Life Ireland, DAC	IRL	YRT/I	XXXLO	19,523,821,368	43,207,531	26,177,782	6,714,028	0	0
00000	AA-1780118	11/01/2012	SCOR Life Ireland, DAC	IRL	YRT/I	XXXLO	1,434,214,034	2,592,326	1,363,586	86,053	0	0
00000	AA-1560071	10/09/1990	RBC Life Ins Co	CAN	YRT/I	OL	4,536,780	459,485	512,054	0	0	0
00000	00-0000000	07/04/2014	BTPSI (No 1) IC Limited	GBR	CO/G	FA	0	109,498,139	1,156,406,195	194,768,333	0	0
00000	AA-1120110	04/27/2015	Pension Insurance Corporation	GBR	CO/G	FA	0	1,070,337	6,584,091	2,699,598	0	0
00000	AA-1120110	06/26/2015	Pension Insurance Corporation	GBR	CO/G	FA	0	9,938,236	92,628,962	39,492,107	0	0
00000	AA-1120110	06/09/2016	Pension Insurance Corporation	GBR	CO/G	FA	0	6,729,481	48,662,815	20,180,560	0	0
00000	AA-1120119	03/09/2017	Rothesay Life Limited	GBR	CO/G	FA	0	6,145,685	50,804,782	4,532,071	0	0
00000	AA-1120110	06/12/2017	Pension Insurance Corporation	GBR	CO/G	FA	0	560,855	8,220,499	1,363,069	0	0
00000	00-0000000	07/27/2017	Captive Fission Beta IC Limited	GGY	CO/G	FA	0	6,358,881	78,298,812	19,558,884	0	0
00000	AA-1120110	10/30/2017	Pension Insurance Corporation	GBR	CO/G	FA	0	1,888,480	48,723,212	12,207,780	0	0
00000	AA-1120108	12/20/2017	Scottish Widows	GBR	CO/G	FA	0	7,580,461	122,399,648	31,175,819	0	0
00000	AA-1120110	12/19/2017	Pension Insurance Corporation	GBR	CO/G	FA	0	334,827	7,686,017	1,909,014	0	0
00000	AA-1120110	05/01/2018	Pension Insurance Corporation	GBR	CO/G	FA	0	1,876,526	47,414,951	11,839,954	0	0
00000	AA-1120110	06/22/2018	Pension Insurance Corporation	GBR	CO/G	FA	0	490,022	14,386,984	3,564,969	0	0
00000	AA-1120034	06/29/2018	Aviva Life & Pensions UK Limited	GBR	CO/G	FA	0	2,160,776	59,000,317	9,825,431	0	0
00000	AA-1120110	08/30/2018	Pension Insurance Corporation	GBR	CO/G	FA	0	1,878,202	68,327,156	16,993,237	0	0
00000	AA-1120108	09/26/2018	Scottish Widows Ltd.	GBR	CO/G	FA	0	1,855,988	55,813,623	13,883,205	0	0
00000	AA-1120108	10/11/2018	Scottish Widows Ltd.	GBR	CO/G	FA	0	198,118	7,843,035	1,949,562	0	0
00000	AA-1120108	12/11/2019	Scottish Widows Ltd.	GBR	CO/G	FA	0	321,425	19,123,831	4,806,276	0	0
00000	AA-1120110	12/18/2019	Pension Insurance Corporation	GBR	CO/G	FA	0	893,262	36,773,428	9,103,485	0	0
00000	AA-1120110	02/27/2019	Pension Insurance Corporation	GBR	CO/G	FA	0	489,805	21,852,646	4,330,124	0	0
00000	AA-1120110	04/12/2019	Pension Insurance Corporation	GBR	CO/G	FA	0	1,003,794	39,002,243	9,669,001	0	0
00000	AA-1124114	06/28/2019	HSBC Bank (UK)	GBR	CO/G	FA	0	3,930,142	178,927,295	59,031,640	0	0
00000	AA-1120110	06/30/2019	Pension Insurance Corporation	GBR	CO/G	FA	0	70,040	3,318,914	1,645,580	0	0
00000	AA-1122016	07/03/2019	Phoenix Life Limited	GBR	CO/G	FA	0	317,234	12,217,952	4,866,910	0	0
00000	AA-1120119	09/06/2019	Rothesay Life Limited	GBR	CO/G	FA	0	640,406	26,608,645	8,774,414	0	0
00000	AA-3190915	05/10/2019	Northstar Group (Bermuda) Limited	BMU	YRT/I	XXXLO	274,290,023	0	289,000	0	0	0
0999999. General Account - Non-U.S. Non-Affiliates							21,236,862,205	212,490,464	2,239,368,475	494,971,104	0	0
1099999. Total General Account - Non-Affiliates							142,210,058,614	17,304,792,574	2,999,814,815	649,568,929	824,730,287	0
1199999. Total General Account							1,141,961,164,007	43,183,251,991	10,211,698,024	1,285,598,674	824,730,287	0
86630	06-1241288	12/31/2015	Prudential Annuities Life Assurance Corporation	AZ	MCO/I	VA	0	0	0	0	2,849,455,599	0
97195	22-2426091	04/01/2016	Pruco Life Insurance Company of New Jersey	NJ	MCO/I	VA	0	0	0	0	11,415,775,018	0
1399999. Separate Accounts - U.S. Affiliates - Other							0	0	0	0	14,265,230,617	0
1499999. Total Separate Accounts - U.S. Affiliates							0	0	0	0	14,265,230,617	0
1799999. Total Separate Accounts - Non-U.S. Affiliates							0	0	0	0	0	0
1899999. Total Separate Accounts - Affiliates							0	0	0	0	14,265,230,617	0
71153	39-1052598	01/02/2013	Talcott Resolution Life and Annuity Insurance Company	CT	MCO/I	OL	39,466,260,929	0	221,914,636	90,743,410	5,821,817,840	0
88072	06-0974148	01/02/2013	Talcott Resolution Life Insurance Company	CT	MCO/I	OL	4,368,418,379	0	24,075,488	12,470,477	1,132,140,046	0
60186	36-2554642	06/01/2006	Allstate Life Insurance Company	IL	MCO/I	VA	0	0	1,484,990	0	3,390,639,656	0
1999999. Separate Accounts - U.S. Non-Affiliates							43,834,679,308	0	247,475,114	103,213,887	10,344,597,542	0
2199999. Total Separate Accounts - Non-Affiliates							43,834,679,308	0	247,475,114	103,213,887	10,344,597,542	0
2299999. Total Separate Accounts							43,834,679,308	0	247,475,114	103,213,887	24,609,828,159	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							1,031,969,854,454	21,048,567,439	4,051,876,421	814,704,173	25,434,558,446	0
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							153,825,988,861	22,134,684,552	6,407,296,717	574,108,388	0	0
9999999 - Totals							1,185,795,843,315	43,183,251,991	10,459,173,138	1,388,812,561	25,434,558,446	0

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
9999999 - Totals												

NONE

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	46,592,998	66,224,017
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	1,805,675	5,455,436
13809	27-2457213	01/01/2015	Prudential Legacy Insurance Company of New Jersey	NJ	0	263,521,860
0299999. Life and Annuity - U.S. Affiliates - Other					48,398,673	335,201,313
0399999. Total Life and Annuity - U.S. Affiliates					48,398,673	335,201,313
00000	AA-2130036	04/01/2002	Pramerica Seguros S.A.	ARG	0	326,324
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	MEX	0	4,487,095
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	TWN	0	3,436,915
00000	AA-1360003	01/01/2012	Pramerica Life S.p.A	ITA	0	463,188
0599999. Life and Annuity - Non-U.S. Affiliates - Other					0	8,713,522
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	8,713,522
0799999. Total Life and Annuity - Affiliates					48,398,673	343,914,835
11285	03-0345211	01/01/2006	AZ Mont	VT	0	3,000
62308	06-0303370	12/01/1957	Connecticut General Life Insurance Company	CT	4,750	0
00000	83-3747089	01/01/2019	Eureka One, IC	DC	1,179,500	1,561,025
00000	83-3747089	01/01/2019	Eureka One, IC	DC	6,018,200	5,783,334
65838	01-0233346	01/01/2014	John Hancock Life Insurance Company (USA)	MI	25,000	1,000
65838	01-0233346	01/01/2007	John Hancock Life Insurance Company (USA)	MI	40,550	0
67032	56-0340860	01/01/1977	North Carolina Mutual Life Insurance Company	NC	62,550	3,450
67032	56-0340860	01/01/1977	North Carolina Mutual Life Insurance Company	NC	0	11,700
67032	56-0340860	01/01/1998	North Carolina Mutual Life Insurance Company	NC	0	450
13195	98-0648118	01/01/2012	Orcas, Ltd.	VT	8,797,900	6,505,388
87572	23-2038295	01/01/2005	Scottish Re (USA), Inc.	DE	0	58,504
87572	23-2038295	01/01/2005	Scottish Re (USA), Inc.	DE	0	13,723
82627	06-0839705	06/01/2005	Swiss Re Life and Health America, Inc.	MO	676,604	793,484
00000	00-0000000	09/29/1965	7 Reinsurers of Servicemembers' Group Life Insurance	NJ	(1,141,678)	130,959,519
80659	82-4533188	01/01/1986	Canada Life Assurance Company	MI	0	1,376
80659	82-4533188	04/01/2003	Canada Life Assurance Company	MI	0	417
80659	82-4533188	04/01/2003	Canada Life Assurance Company	MI	0	71
80659	82-4533188	09/01/2004	Canada Life Assurance Company	MI	0	8,486
80659	82-4533188	09/01/2004	Canada Life Assurance Company	MI	453,437	1,496,775
80659	82-4533188	01/01/2005	Canada Life Assurance Company	MI	0	11,990
80659	82-4533188	01/01/2005	Canada Life Assurance Company	MI	0	41,142
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	0	86,832
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	0	741,883
86258	13-2572994	11/01/1969	General Re Life Corporation	CT	0	52
86258	13-2572994	07/01/1973	General Re Life Corporation	CT	0	702
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	0	38
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	0	11
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	0	9
86258	13-2572994	05/01/1986	General Re Life Corporation	CT	0	21,883
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	0	12,728
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	0	256
86258	13-2572994	09/01/1992	General Re Life Corporation	CT	0	1,653
88340	59-2859797	11/01/1971	Hannover Life Reassurance Company of America	FL	0	12
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	0	9
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	0	9
88340	59-2859797	11/01/1985	Hannover Life Reassurance Company of America	FL	0	14
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	0	5,117
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	0	1,493
88340	59-2859797	12/01/2010	Hannover Life Reassurance Company of America	FL	0	11,237
70815	06-0838648	01/02/2013	Hartford Life and Accident Insurance Company	CT	215,488	367,720
65676	35-0472300	08/01/1977	Lincoln National Life Insurance Company	IN	0	94
65676	35-0472300	10/01/1981	Lincoln National Life Insurance Company	IN	0	458
65676	35-0472300	04/15/1982	Lincoln National Life Insurance Company	IN	0	41
65676	35-0472300	01/01/1983	Lincoln National Life Insurance Company	IN	0	8,229
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Company	IN	0	25
65676	35-0472300	01/01/1986	Lincoln National Life Insurance Company	IN	0	1,473
65676	35-0472300	10/01/1986	Lincoln National Life Insurance Company	IN	0	40,835
65676	35-0472300	11/01/1988	Lincoln National Life Insurance Company	IN	0	5,765
65676	35-0472300	11/01/1988	Lincoln National Life Insurance Company	IN	0	4,474
65676	35-0472300	05/01/1990	Lincoln National Life Insurance Company	IN	0	2,082
65676	35-0472300	05/01/1990	Lincoln National Life Insurance Company	IN	0	8,447
65676	35-0472300	02/01/1991	Lincoln National Life Insurance Company	IN	0	74
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company	IN	0	82,550
65676	35-0472300	10/01/1996	Lincoln National Life Insurance Company	IN	0	7,176,556
65676	35-0472300	07/01/1997	Lincoln National Life Insurance Company	IN	0	55,157
65676	35-0472300	10/15/1999	Lincoln National Life Insurance Company	IN	0	71,145
65676	35-0472300	12/01/2000	Lincoln National Life Insurance Company	IN	285,077	618,063
65676	35-0472300	06/15/2001	Lincoln National Life Insurance Company	IN	0	13,808
65676	35-0472300	06/15/2001	Lincoln National Life Insurance Company	IN	0	145,671
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	1,006,137	153,910
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	0	15,405
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	0	28,348
66346	58-0828824	12/01/1983	Munich American Reassurance Company	GA	0	14
66346	58-0828824	01/01/1994	Munich American Reassurance Company	GA	(2,040)	2,128
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	14,462	174,104
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	144,529	2,040,015
66346	58-0828824	06/15/2001	Munich American Reassurance Company	GA	0	48,557
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	0	3,938
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	0	224,497
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	0	103,860
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	0	8,583
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	1,017,723	260,212
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	0	1,401
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	32,301	210,841
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	0	12,472
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	0	42,410
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	0	30
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	0	236
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	0	27
93572	43-1235868	11/01/1978	RGA Reinsurance Company	MO	0	6,158
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	0	74
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	0	62
93572	43-1235868	06/01/1984	RGA Reinsurance Company	MO	0	3
93572	43-1235868	06/15/1984	RGA Reinsurance Company	MO	0	616
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	0	16,909
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	118,267	199,528
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	0	2,175
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	0	7,780
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	0	188
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	0	2,880
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	0	5,580
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	0	7,542
93572	43-1235868	02/01/1991	RGA Reinsurance Company	MO	0	451

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	0	6,633
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	473,891	14,763
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	0	9,151
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	0	41,050
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	0	10,773
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	3,113,986	891,565
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	142,475	112,152
93572	43-1235868	04/01/1997	RGA Reinsurance Company	MO	0	178
93572	43-1235868	06/15/2001	RGA Reinsurance Company	MO	0	5,523
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	0	5,707
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	897,401	586,507
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	0	1,401
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	32,435	210,843
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	0	4,102
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	0	147,729
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	0	19,778
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	1,058,020	4,010,273
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	0	12,278
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	0	58,030
64688	75-6020048	07/01/1997	SCOR Global Life Americas Reinsurance Company	DE	0	26,610
64688	75-6020048	10/15/1999	SCOR Global Life Americas Reinsurance Company	DE	0	4,065
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	0	523,564
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	0	703
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	10,779	27,070
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	0	172,239
87017	62-1003368	11/01/1985	SCOR Global Life Reinsurance Company of Delaware	DE	0	55
87017	62-1003368	01/01/1996	SCOR Global Life Reinsurance Company of Delaware	DE	0	4,547,177
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	0	22,800
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	0	1,018
87017	62-1003368	06/15/2001	SCOR Global Life Reinsurance Company of Delaware	DE	0	72,835
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	0	1,969
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	0	61,930
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	0	69,240
87572	23-2038295	09/01/2004	Scottish Re US, Inc.	DE	21,165	64,885
87572	23-2038295	09/01/2004	Scottish Re US, Inc.	DE	581,264	1,368,857
87572	23-2038295	07/11/2005	Scottish Re US, Inc.	DE	0	380,915
68713	84-0499703	10/01/1985	Security Life of Denver Insurance Company	CO	0	3,189,025
68713	84-0499703	10/01/1996	Security Life of Denver Insurance Company	CO	100,000	7,601,023
68713	84-0499703	07/01/1997	Security Life of Denver Insurance Company	CO	0	52,322
68713	84-0499703	10/15/1999	Security Life of Denver Insurance Company	CO	225,300	70,098
68713	84-0499703	06/15/2001	Security Life of Denver Insurance Company	CO	0	11,046
68713	84-0499703	06/15/2001	Security Life of Denver Insurance Company	CO	0	72,835
68713	84-0499703	01/01/2002	Security Life of Denver Insurance Company	CO	0	30,250
68713	84-0499703	01/01/2002	Security Life of Denver Insurance Company	CO	0	29,106
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	122,910	58,566
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	7,426,731	2,348,651
68713	84-0499703	01/01/2003	Security Life of Denver Insurance Company	CO	0	13,914
68713	84-0499703	01/01/2003	Security Life of Denver Insurance Company	CO	0	865,051
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	0	3,002
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	27,124	1,529,581
68713	84-0499703	02/13/2004	Security Life of Denver Insurance Company	CO	37,925	949,996
82627	06-0839705	01/01/1969	Swiss Re Life & Health America Inc.	MO	0	4
82627	06-0839705	04/15/1970	Swiss Re Life & Health America Inc.	MO	0	310
82627	06-0839705	07/01/1973	Swiss Re Life & Health America Inc.	MO	0	1,581
82627	06-0839705	01/01/1974	Swiss Re Life & Health America Inc.	MO	0	3
82627	06-0839705	01/01/1979	Swiss Re Life & Health America Inc.	MO	0	35
82627	06-0839705	10/01/1979	Swiss Re Life & Health America Inc.	MO	0	9
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	MO	0	173
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	MO	0	3
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc.	MO	0	127
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	MO	0	103
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	MO	0	19
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	0	9
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	0	11
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	0	4
82627	06-0839705	01/01/1983	Swiss Re Life & Health America Inc.	MO	0	27,641
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	MO	0	9
82627	06-0839705	11/01/1984	Swiss Re Life & Health America Inc.	MO	0	61
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	0	84,911
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	0	1,630
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	0	5,754
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	0	5,014
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	0	68
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	0	7,935
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	0	240
82627	06-0839705	08/01/1987	Swiss Re Life & Health America Inc.	MO	0	192
82627	06-0839705	07/01/1990	Swiss Re Life & Health America Inc.	MO	0	65
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	MO	0	3,036
82627	06-0839705	02/01/1992	Swiss Re Life & Health America Inc.	MO	0	212
82627	06-0839705	02/01/1993	Swiss Re Life & Health America Inc.	MO	0	39
82627	06-0839705	07/01/1993	Swiss Re Life & Health America Inc.	MO	0	159
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	MO	0	3
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	MO	0	180
82627	06-0839705	01/01/1995	Swiss Re Life & Health America Inc.	MO	0	1,503,471
82627	06-0839705	10/01/1996	Swiss Re Life & Health America Inc.	MO	0	5,491,513
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	MO	0	36,408
82627	06-0839705	10/15/1999	Swiss Re Life & Health America Inc.	MO	0	32,841
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	203,627	439,391
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	MO	0	48,557
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	MO	0	5,523
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	0	138,504
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	0	4,885
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	0	178,402
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	0	12,522
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	0	402,703
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	0	4,904
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	113,519	738,051
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	0	14,641
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	36,166	2,190,689
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	0	27,043
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	1,511,457	5,235,374
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	MO	0	25,029
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	MO	0	871,604
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	0	392,324
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	0	3,915,077

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
70688	36-6071399	05/01/1973	Transamerica Financial Life Insurance Company	NY	0	197
70688	36-6071399	07/01/1985	Transamerica Financial Life Insurance Company	NY	0	28
70688	36-6071399	07/01/1985	Transamerica Financial Life Insurance Company	NY	0	565
70688	36-6071399	01/01/1986	Transamerica Financial Life Insurance Company	NY	0	1,957
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	0	7,464
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	0	25,970
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	0	12,708
70688	36-6071399	01/01/1995	Transamerica Financial Life Insurance Company	NY	0	57,817
70688	36-6071399	01/01/2002	Transamerica Financial Life Insurance Company	NY	0	4,669
70688	36-6071399	11/01/2002	Transamerica Financial Life Insurance Company	NY	0	8,247
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	0	9,566
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	0	8,405
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	0	466,544
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	0	58,183
86231	39-0989781	08/01/1985	Transamerica Life Insurance Company	IA	0	69
86231	39-0989781	10/01/1989	Transamerica Life Insurance Company	IA	0	6,389
86231	39-0989781	04/01/1994	Transamerica Life Insurance Company	IA	0	2,398
86231	39-0989781	01/01/1995	Transamerica Life Insurance Company	IA	0	3,167
86231	39-0989781	01/01/2002	Transamerica Life Insurance Company	IA	0	101,130
86231	39-0989781	11/01/2002	Transamerica Life Insurance Company	IA	0	228,621
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	1,005,589	1,671,590
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	4,335,196	9,214,803
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	0	662,628
74900	63-0483783	10/01/2013	Partnerre Life Reinsurance Company of America	AR	0	40,209
74900	63-0483783	05/01/2014	Partnerre Life Reinsurance Company of America	AR	901,919	1,373,339
86258	13-2572994	01/01/2005	General Re Life Corp	CT	0	32,940
88340	59-2859797	05/01/2010	Hannover Life Reassurance Co. of America	FL	0	218,384
88340	59-2859797	05/01/2012	Hannover Life Reassurance Co. of America	FL	0	58,396
88340	59-2859797	10/01/2013	Hannover Life Reassurance Co. of America	FL	0	914
88340	59-2859797	01/01/2016	Hannover Life Reassurance Co. of America	FL	834,738	3,296,099
88340	59-2859797	07/01/2016	Hannover Life Reassurance Co. of America	FL	341,774	1,989,436
65676	35-0472300	01/24/2000	Lincoln Natl Life Insurance Company	IN	54,018	385,556
93580	84-0849721	04/16/2007	M Life Insurance Company	CO	0	733,435
93580	84-0849721	07/01/2016	M Life Insurance Company	CO	250,033	259,016
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	535,071	297,948
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	26,199	182,443
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	792,501	105,359
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	215,239	1,541,220
66346	58-0828824	04/30/2000	Munich American Reassurance Company	GA	1,291,035	1,903,208
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	4,723,493	8,867,445
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	0	11,187
66346	58-0828824	06/23/2003	Munich American Reassurance Company	GA	4,299,145	6,055,403
66346	58-0828824	04/16/2007	Munich American Reassurance Company	GA	0	136,477
66346	58-0828824	11/01/2007	Munich American Reassurance Company	GA	254,469	4,132,954
66346	58-0828824	05/01/2008	Munich American Reassurance Company	GA	0	143,760
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	6,059,483	10,925,240
66346	58-0828824	05/01/2012	Munich American Reassurance Company	GA	0	352,390
66346	58-0828824	05/01/2014	Munich American Reassurance Company	GA	5,681,596	10,938,158
66346	58-0828824	06/15/2015	Munich American Reassurance Company	GA	355,624	1,567,647
66346	58-0828824	12/01/2015	Munich American Reassurance Company	GA	0	994
66346	58-0828824	12/02/2015	Munich American Reassurance Company	GA	0	113,846
88099	75-1608507	01/01/2005	Optimum Re Insurance Company	TX	0	31,985
88099	75-1608507	04/16/2007	Optimum Re Insurance Company	TX	0	159,460
88099	75-1608507	05/01/2010	Optimum Re Insurance Company	TX	2,246,904	1,897,458
88099	75-1608507	05/01/2013	Optimum Re Insurance Company	TX	1,395,097	2,704,988
93572	43-1235868	12/03/1997	RGA Reinsurance Company	MO	0	55,000
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	681,000	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	5,255,309	13,962,032
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	0	1,720
93572	43-1235868	06/23/2003	RGA Reinsurance Company	MO	2,855,814	5,198,547
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	236,595	605,584
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	6,399,573	8,009,609
93572	43-1235868	05/01/2008	RGA Reinsurance Company	MO	132,844	665,431
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	1,448,080	1,104,727
93572	43-1235868	05/01/2012	RGA Reinsurance Company	MO	69,946	969,085
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	2,209,010	2,164,517
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	948,616	313,561
64688	75-6020048	10/01/2013	Scor Global Life Americas Reinsurance Company	DE	122,816	40,178
64688	75-6020048	11/01/2007	Scor Global Life Americas Reinsurance Company	DE	543,259	4,836,852
64688	75-6020048	04/27/2009	Scor Global Life Americas Reinsurance Company	DE	34,213	245,185
64688	75-6020048	05/01/2008	Scor Global Life Americas Reinsurance Company	DE	0	31,650
64688	75-6020048	05/01/2013	Scor Global Life Americas Reinsurance Company	DE	470,895	1,396,934
64688	75-6020048	07/18/2011	Scor Global Life Americas Reinsurance Company	DE	1,838,148	8,120,558
64688	75-6020048	09/17/2007	Scor Global Life Americas Reinsurance Company	DE	0	276,959
87017	62-1003368	11/01/2007	Scor Global Life Reinsurance Company of Delaware	DE	0	12,319
87017	62-1003368	05/01/2008	Scor Global Life Reinsurance Company of Delaware	DE	0	1,978
87017	62-1003368	05/12/2001	Scor Global Life Reinsurance Company of Delaware	DE	211,955	244,649
97071	13-3126819	11/01/2007	SCOR Global Life USA Reinsurance Company	DE	619,070	2,133,069
97071	13-3126819	04/01/2007	SCOR Global Life USA Reinsurance Company	DE	14,952,643	15,952,865
97071	13-3126819	04/16/2007	SCOR Global Life USA Reinsurance Company	DE	0	67,589
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	DE	5,143,300	9,040,355
97071	13-3126819	06/15/2015	SCOR Global Life USA Reinsurance Company	DE	149,374	1,616,499
87572	23-2038295	01/18/2005	Scottish Re US Inc	DE	0	12,130
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	0	80,821
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	36,629	31,264
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	230,031	297,948
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	26,199	182,443
82627	06-0839705	01/01/2000	Swiss Re Life and Health America, Inc.	MO	0	105,675
82627	06-0839705	04/30/2000	Swiss Re Life and Health America, Inc.	MO	811,969	4,124,847
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	1,383,122	553,826
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	74,920	128,227
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	MO	6,779,846	12,896,655
82627	06-0839705	02/01/2013	Swiss Re Life and Health America, Inc.	MO	566,743	485,830
82627	06-0839705	05/01/2013	Swiss Re Life and Health America, Inc.	MO	620,314	2,196,467
82627	06-0839705	10/01/2013	Swiss Re Life and Health America, Inc.	MO	0	7,764
82627	06-0839705	05/01/2014	Swiss Re Life and Health America, Inc.	MO	2,188,965	6,513,581
82627	06-0839705	12/01/2014	Swiss Re Life and Health America, Inc.	MO	0	161,348
82627	06-0839705	12/02/2015	Swiss Re Life and Health America, Inc.	MO	0	124,239
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	0	297,948
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	8,625	182,458
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance Co	NY	0	105,189
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Co	NY	29,497	770,527
70688	36-6071399	04/30/2000	Transamerica Financial Life Insurance Co	NY	1,329,062	4,710,577
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	746,807	973,259
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	246,119	592,403

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Co	NY	675,269	1,994,197
70688	36-6071399	04/01/2007	Transamerica Financial Life Insurance Co	NY	0	548,046
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	2,519,208	9,666,995
86231	39-0989781	04/01/2007	Transamerica Life Insurance Company	IA	300,040	1,258,122
80659	82-4533188	09/30/2002	Canada Life Assurance Company	MI	2,140,406	5,121,655
80659	82-4533188	06/23/2003	Canada Life Assurance Company	MI	2,462,783	4,772,219
80659	82-4533188	04/01/2007	Canada Life Assurance Company	MI	2,388,591	3,914,294
80659	82-4533188	11/01/2007	Canada Life Assurance Company	MI	0	2,435
80659	82-4533188	06/15/2015	Canada Life Assurance Company	MI	146,179	1,278,712
80659	82-4533188	07/01/2016	Canada Life Assurance Company	MI	422,788	2,949,047
0899999. Life and Annuity - U.S. Non-Affiliates					141,140,627	429,609,209
00000	AA-3194154	07/01/2010	Chubb Tempest Life Reinsurance, Ltd.	BMU	129,186	137,418
00000	AA-5420050	02/01/2013	Korean Reinsurance Co	KOR	0	476,312
00000	AA-5420050	05/01/2012	Korean Reinsurance Co	KOR	19,430	764,878
00000	AA-5420050	05/01/2013	Korean Reinsurance Co	KOR	350,963	877,280
00000	AA-1461000	02/01/2013	Swiss Life Ltd	CHE	60	103,935
00000	AA-1461000	05/01/2013	Swiss Life Ltd	CHE	638,617	3,952,378
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd	JPN	315,170	2,978,171
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd	JPN	0	95,339
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	JPN	1,307,959	4,403,964
00000	AA-1580095	05/01/2013	The TOA Reinsurance Company, Ltd	JPN	694,703	3,088,429
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda)	BMU	27,113	178,953
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda)	BMU	0	3,681
0999999. Life and Annuity - Non-U.S. Non-Affiliates					3,483,201	17,060,738
1099999. Total Life and Annuity - Non-Affiliates					144,623,828	446,669,947
1199999. Total Life and Annuity					193,022,501	790,584,782
1499999. Total Accident and Health - U.S. Affiliates					0	0
1799999. Total Accident and Health - Non-U.S. Affiliates					0	0
1899999. Total Accident and Health - Affiliates					0	0
22667	95-2371728	01/01/2014	ACE American Insurance Company	PA	2,128	30,844
37273	39-1338397	01/01/2012	Axis Insurance Company	IL	39,900	414,573
11285	03-0345211	01/01/2006	AZ Mont	VT	0	1,000
19518	20-4929941	01/01/2016	Catlin Ins Co	TX	0	9,198
68276	48-1024691	01/01/2004	Employers Reinsurance Corporation	KS	35,174	0
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	HI	110,894	16,022
16296	45-3249514	07/01/2016	Laclede Insurance Risk Services, Inc	SC	42,317	22,268
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	VT	94,161	5,472
66346	58-0828824	01/01/2006	Munich American Reassurance Company	GA	706,993	402,423
14862	54-1846993	01/01/2004	NiSource Insurance Corporation, Inc.	UT	217,545	66,295
13195	98-0648118	01/01/2010	Orcas, Ltd.	VT	4,186,440	1,421,005
13195	98-0648118	01/01/2012	Orcas, Ltd.	VT	489,900	3,858,802
38636	13-3031176	01/01/2014	Partner Reins Co of the US	NY	5,320	77,109
93572	43-1235868	01/01/2012	Reinsurance Group of America, Inc.	MO	139,705	1,127,518
93572	43-1235868	04/01/2012	Reinsurance Group of America, Inc.	MO	24,879	0
97071	13-3126819	01/01/2012	SCOR Global Life USA Reinsurance Company	DE	53,200	771,098
16535	36-4233459	01/01/2012	Zurich American Insurance Company	NY	53,200	727,431
20583	13-1290712	01/01/2017	XL Reinsurance America Inc	NY	3,192	37,068
65056	38-1659835	07/01/1999	Jackson Natl Life Ins Co	MI	0	221,433
1999999. Accident and Health - U.S. Non-Affiliates					6,204,948	9,209,559
00000	AA-1127084	05/01/2013	Lloyd's Syndicate number 1084	GBR	0	658
00000	AA-1127200	03/01/2012	Lloyd's Syndicate number 1200	GBR	0	12,542
00000	AA-1120085	05/01/2013	Lloyd's Syndicate number 1274	GBR	0	2,425
00000	AA-1127861	05/01/2013	Lloyd's Syndicate number 1861	GBR	0	10,019
00000	AA-1120124	03/01/2012	Lloyd's Syndicate number 1945	GBR	0	15,059
00000	AA-1128001	03/01/2012	Lloyd's Syndicate number 2001	GBR	0	15,017
00000	AA-1128003	03/01/2012	Lloyd's Syndicate number 2003	GBR	0	9,948
00000	AA-1120158	05/01/2014	Lloyd's Syndicate number 2014	GBR	0	3,562
00000	AA-1120097	05/01/2018	Lloyd's Syndicate number 2468	GBR	0	333
00000	AA-1129000	05/01/2014	Lloyd's Syndicate number 3000	GBR	0	17,552
00000	AA-1126033	03/01/2012	Lloyd's Syndicate number 33	GBR	0	19,442
00000	AA-1120113	05/01/2019	Lloyd's Syndicate number 3334	GBR	0	654
00000	AA-1120055	03/01/2012	Lloyd's Syndicate number 3623	GBR	0	25,108
00000	AA-1120055	01/01/2009	Lloyd's Syndicate number 3623	GBR	13,300	160,024
00000	AA-1126382	05/01/2013	Lloyd's Syndicate number 382	GBR	0	789
00000	AA-1120116	01/01/2019	Lloyd's Syndicate number 3902	GBR	0	34,933
00000	AA-1120116	05/01/2018	Lloyd's Syndicate number 3902	GBR	0	12,798
00000	AA-1126005	05/01/2013	Lloyd's Syndicate number 4000	GBR	0	6,852
00000	AA-1126005	01/01/2013	Lloyd's Syndicate number 4000	GBR	0	138,191
00000	AA-1120075	03/01/2012	Lloyd's Syndicate number 4020	GBR	0	17,552
00000	AA-1126004	01/01/2019	Lloyd's Syndicate number 4444	GBR	0	34,933
00000	AA-1126004	05/01/2019	Lloyd's Syndicate number 4444	GBR	0	27,883
00000	AA-1126510	01/01/2018	Lloyd's Syndicate number 510	GBR	13,300	74,233
00000	AA-1126510	03/01/2012	Lloyd's Syndicate number 510	GBR	0	52,706
00000	AA-1120181	05/01/2019	Lloyd's Syndicate number 5886	GBR	0	187
2099999. Accident and Health - Non-U.S. Non-Affiliates					26,600	693,400
2199999. Total Accident and Health - Non-Affiliates					6,231,548	9,902,959
2299999. Total Accident and Health					6,231,548	9,902,959
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					195,744,248	774,020,081
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					3,509,801	26,467,660
9999999 Totals - Life, Annuity and Accident and Health					199,254,049	800,487,741

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	CO/I	AXXX	34,954,043,950	9,926,842,803	9,558,610,803	367,907,221	0	0	0	0
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	CO/I	AXXX	4,835,760,000	1,260,475,292	1,193,801,352	48,903,294	0	0	0	0
13809	27-2457213	01/01/2015	Prudential Legacy Insurance Company of New Jersey	NJ	COMB/I	OL	81,028,611,058	51,391,600,423	52,126,867,351	2,196,158,824	0	0	0	0
0299999. General Account - Authorized U.S. Affiliates - Other							120,818,415,008	62,578,918,518	62,879,279,506	2,612,969,339	0	0	0	0
0399999. Total General Account - Authorized U.S. Affiliates							120,818,415,008	62,578,918,518	62,879,279,506	2,612,969,339	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							120,818,415,008	62,578,918,518	62,879,279,506	2,612,969,339	0	0	0	0
80659	82-4533188	01/01/1986	Canada Life Assurance Company	MI	YRT/I	OL	2,293,643	38,311	40,173	52,091	0	0	0	0
80659	82-4533188	04/01/2003	Canada Life Assurance Company	MI	YRT/I	OL	694,603	6,415	5,956	5,573	0	0	0	0
80659	82-4533188	04/01/2003	Canada Life Assurance Company	MI	YRT/I	OL	117,639	33,977	22,787	22,718	0	0	0	0
80659	82-4533188	09/01/2004	Canada Life Assurance Company	MI	YRT/I	OL	261,333	9,601	9,071	7,012	0	0	0	0
80659	82-4533188	09/01/2004	Canada Life Assurance Company	MI	YRT/I	XXXLO	13,882,124	901,657	901,573	827,702	0	0	0	0
80659	82-4533188	09/01/2004	Canada Life Assurance Company	MI	YRT/I	OL	2,408,296	116,540	160,523	133,033	0	0	0	0
80659	82-4533188	09/01/2004	Canada Life Assurance Company	MI	YRT/I	XXXLO	71,736,929	1,874,033	1,946,281	1,655,429	0	0	0	0
80659	82-4533188	01/01/2005	Canada Life Assurance Company	MI	YRT/I	XXXLO	19,983,848	72,604	65,540	53,803	0	0	0	0
80659	82-4533188	01/01/2005	Canada Life Assurance Company	MI	YRT/I	XXXLO	68,570,764	675,452	612,068	453,708	0	0	0	0
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	YRT/I	OL	11,674,750	10,869	9,843	106,193	0	0	0	0
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	YRT/I	XXXLO	104,845,125	56,415	54,712	477,279	0	0	0	0
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	YRT/I	AXXX	28,200,177	3,717	3,350	28,804	0	0	0	0
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	YRT/I	OL	205,008,289	100,151	102,884	873,413	0	0	0	0
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	YRT/I	XXXLO	766,233,046	565,588	531,186	4,723,013	0	0	0	0
80659	82-4533188	10/01/2008	Canada Life Assurance Company	MI	YRT/I	AXXX	265,230,742	132,052	120,969	1,326,036	0	0	0	0
86258	13-2572994	11/01/1969	General Re Life Corporation	CT	YRT/I	OL	86,516	2,472	2,273	4,476	0	0	0	0
86258	13-2572994	07/01/1973	General Re Life Corporation	CT	YRT/I	OL	1,169,544	49,840	43,767	82,976	0	0	0	0
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	YRT/I	OL	63,486	751	694	1,555	0	0	0	0
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	YRT/I	OL	18,274	92	84	136	0	0	0	0
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	YRT/I	OL	0	0	970	(121)	0	0	0	0
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	YRT/I	OL	14,785	1,033	972	1,165	0	0	0	0
86258	13-2572994	05/01/1986	General Re Life Corporation	CT	YRT/I	OL	5,882,751	108,895	110,481	166,303	0	0	0	0
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	YRT/I	OL	542,173	9,277	9,037	15,399	0	0	0	0
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	YRT/I	OL	426,002	23,065	21,146	40,904	0	0	0	0
86258	13-2572994	09/01/1992	General Re Life Corporation	CT	YRT/I	OL	2,754,800	176,685	175,756	196,577	0	0	0	0
88340	59-2859797	11/01/1971	Hannover Life Reassurance Company of America	FL	YRT/I	OL	19,649	590	527	662	0	0	0	0
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	YRT/I	OL	14,619	74	67	109	0	0	0	0
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	YRT/I	OL	0	0	776	(97)	0	0	0	0
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	YRT/I	OL	14,786	1,033	972	1,165	0	0	0	0
88340	59-2859797	11/01/1985	Hannover Life Reassurance Company of America	FL	YRT/I	OL	22,795	572	494	919	0	0	0	0
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	YRT/I	OL	260,370	4,662	4,493	7,679	0	0	0	0
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	YRT/I	OL	2,488,446	51,049	45,499	83,111	0	0	0	0
88340	59-2859797	12/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	OL	849,824	128	116	1,428	0	0	0	0
88340	59-2859797	12/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	17,878,547	52,975	47,052	495,706	0	0	0	0
70815	06-0838648	01/02/2013	Hartford Life and Accident Insurance Company	CT	YRT/I	OL	94,051,328	420,422	630,738	4,222,223	0	0	0	0
65676	35-0472300	08/01/1977	The Lincoln National Life Insurance Company	IN	YRT/I	OL	157,293	5,535	10,631	4,967	0	0	0	0
65676	35-0472300	10/01/1981	The Lincoln National Life Insurance Company	IN	YRT/I	OL	762,809	11,640	10,679	10,965	0	0	0	0
65676	35-0472300	04/15/1982	The Lincoln National Life Insurance Company	IN	YRT/I	OL	68,194	8,054	7,627	11,744	0	0	0	0
65676	35-0472300	01/01/1983	The Lincoln National Life Insurance Company	IN	YRT/I	OL	13,759,527	153,887	153,561	183,542	0	0	0	0
65676	35-0472300	01/01/1984	The Lincoln National Life Insurance Company	IN	YRT/I	OL	57,234	1,501	2,154	9,954	0	0	0	0
65676	35-0472300	01/01/1986	The Lincoln National Life Insurance Company	IN	YRT/I	OL	2,455,644	39,822	48,147	45,673	0	0	0	0
65676	35-0472300	10/01/1986	The Lincoln National Life Insurance Company	IN	YRT/I	OL	376,168	2,278	3,228	16,915	0	0	0	0
65676	35-0472300	11/01/1988	The Lincoln National Life Insurance Company	IN	YRT/I	OL	9,608,670	894,684	813,382	1,100,697	0	0	0	0
65676	35-0472300	11/01/1988	The Lincoln National Life Insurance Company	IN	YRT/I	OL	7,456,634	490,639	437,536	577,193	0	0	0	0
65676	35-0472300	05/01/1990	The Lincoln National Life Insurance Company	IN	YRT/I	OL	3,470,542	91,114	85,696	79,584	0	0	0	0
65676	35-0472300	05/01/1990	The Lincoln National Life Insurance Company	IN	YRT/I	OL	14,079,169	573,594	588,886	649,015	0	0	0	0
65676	35-0472300	02/01/1991	The Lincoln National Life Insurance Company	IN	YRT/I	OL	123,978	2,871	2,605	2,715	0	0	0	0
65676	35-0472300	01/01/1995	The Lincoln National Life Insurance Company	IN	YRT/I	OL	37,630,697	945,230	1,070,566	674,908	0	0	0	0
65676	35-0472300	10/01/1996	The Lincoln National Life Insurance Company	IN	YRT/I	OL	433,047,091	6,893,440	6,886,689	3,940,884	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
65676	35-0472300	07/01/1997	The Lincoln National Life Insurance Company	IN	YRT/I	OL	10,199,859	176,301	178,793	136,214	0	0	0	0
65676	35-0472300	07/01/1997	The Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	9,200	640	571	613	0	0	0	0
65676	35-0472300	07/01/1997	The Lincoln National Life Insurance Company	IN	CO/I	XXXL	11,116,966	66,956	152,530	82,110	0	0	0	0
65676	35-0472300	10/15/1999	The Lincoln National Life Insurance Company	IN	YRT/I	OL	118,575,139	2,831,922	2,744,891	1,980,741	0	0	0	0
65676	35-0472300	12/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	OL	20,404,052	162,613	153,903	124,653	0	0	0	0
65676	35-0472300	12/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	636,519	15,949	14,343	8,961	0	0	0	0
65676	35-0472300	12/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	AXXX	2,062,956	31,671	29,082	21,304	0	0	0	0
65676	35-0472300	12/01/2000	The Lincoln National Life Insurance Company	IN	CO/I	XXXL	1,040,008,626	18,727,783	23,168,141	1,688,756	0	0	0	0
65676	35-0472300	06/15/2001	The Lincoln National Life Insurance Company	IN	YRT/I	OL	56,350,786	1,130,350	1,113,541	1,138,899	0	0	0	0
65676	35-0472300	06/15/2001	The Lincoln National Life Insurance Company	IN	YRT/I	OL	23,012,779	538,557	493,626	261,672	0	0	0	0
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	YRT/I	OL	6,516,449	266,033	351,296	427,415	0	0	0	0
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	YRT/I	OL	25,675,125	917,581	862,118	1,006,181	0	0	0	0
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	YRT/I	OL	47,247,176	1,045,466	968,661	1,062,321	0	0	0	0
66346	58-0828824	12/01/1983	Munich American Reassurance Company	GA	CO/I	OL	22,801	958	760	1,302	0	0	0	0
66346	58-0828824	01/01/1994	Munich American Reassurance Company	GA	YRT/I	OL	3,321,285	38,076	47,920	34,932	0	0	0	0
66346	58-0828824	01/01/1994	Munich American Reassurance Company	GA	YRT/I	AXXX	225,554	7,547	6,829	7,846	0	0	0	0
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	YRT/I	OL	151,146,916	2,665,692	2,950,566	1,586,412	0	0	0	0
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	YRT/I	XXXLO	2,070,909	6,220	5,686	5,900	0	0	0	0
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	YRT/I	AXXX	1,501,423	31,249	29,211	22,210	0	0	0	0
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	YRT/I	XXXL	2,415,000	13,874	12,629	11,738	0	0	0	0
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	YRT/I	OL	11,730,861	91,373	133,335	70,653	0	0	0	0
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	YRT/I	XXXLO	363,723	9,113	8,196	4,810	0	0	0	0
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	YRT/I	AXXX	1,095,809	17,888	16,423	11,257	0	0	0	0
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	CO/I	XXXL	597,196,491	10,752,954	13,299,486	972,907	0	0	0	0
66346	58-0828824	06/15/2001	Munich American Reassurance Company	GA	YRT/I	OL	18,782,134	376,818	371,233	367,882	0	0	0	0
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	6,562,918	28,393	23,879	5,802	0	0	0	0
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	205,275,210	1,134,900	1,073,114	334,165	0	0	0	0
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	74,512,167	1,455,789	1,361,344	429,418	0	0	0	0
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	14,305,407	280,174	240,517	202,868	0	0	0	0
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	279,974,774	7,499,631	8,506,286	4,765,756	0	0	0	0
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	YRT/I	AXXX	146,288	1,315	2,375	713	0	0	0	0
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	2,335,112	35,754	37,531	32,955	0	0	0	0
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	37,525,507	453,516	543,931	451,968	0	0	0	0
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	YRT/I	AXXX	7,505	165	148	155	0	0	0	0
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	YRT/I	XXXLO	20,787,345	76,071	68,436	48,922	0	0	0	0
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	YRT/I	XXXLO	70,682,674	709,801	643,683	443,640	0	0	0	0
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	YRT/I	OL	49,774	985	895	1,806	0	0	0	0
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	YRT/I	OL	393,568	11,652	10,644	17,747	0	0	0	0
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	YRT/I	OL	45,270	863	782	1,820	0	0	0	0
93572	43-1235868	11/01/1978	RGA Reinsurance Company	MO	YRT/I	OL	9,979,159	152,064	150,839	216,783	0	0	0	0
93572	43-1235868	11/01/1978	RGA Reinsurance Company	MO	YRT/I	AXXX	284,945	4,668	4,253	7,806	0	0	0	0
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	YRT/I	OL	122,791	3,080	4,109	6,587	0	0	0	0
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	YRT/I	OL	104,082	4,914	4,440	7,965	0	0	0	0
93572	43-1235868	06/01/1984	RGA Reinsurance Company	MO	YRT/I	OL	30,509	12	12	47	0	0	0	0
93572	43-1235868	06/15/1984	RGA Reinsurance Company	MO	YRT/I	OL	1,026,240	15,145	20,762	20,435	0	0	0	0
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	28,181,601	855,281	916,950	1,036,685	0	0	0	0
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	34,411,515	1,289,210	1,515,168	1,268,623	0	0	0	0
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	3,624,583	67,460	62,847	77,641	0	0	0	0
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	562,962	9,625	9,122	15,784	0	0	0	0
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	313,142	14,317	13,136	25,288	0	0	0	0
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	4,799,245	160,606	151,132	147,190	0	0	0	0
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	9,299,411	257,749	276,053	231,779	0	0	0	0
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	12,569,258	690,935	710,398	669,845	0	0	0	0
93572	43-1235868	02/01/1991	RGA Reinsurance Company	MO	YRT/I	OL	751,445	7,259	6,668	8,593	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	11,054,193	234,546	214,348	244,680	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	24,605,071	1,088,590	1,123,498	1,209,992	0	0	0	0

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	15,251,127	381,337	320,686	864,115	0	0	0	0
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	YRT/I	OL	18,439,453	441,072	498,230	249,176	0	0	0	0
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	YRT/I	OL	17,955,160	503,478	478,828	674,003	0	0	0	0
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	200,350,096	6,172,716	6,512,014	3,335,446	0	0	0	0
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	48,550,623	939,836	1,138,905	651,022	0	0	0	0
93572	43-1235868	04/01/1997	RGA Reinsurance Company	MO	YRT/I	OL	89,490	29,293	30,401	21,162	0	0	0	0
93572	43-1235868	06/15/2001	RGA Reinsurance Company	MO	YRT/I	OL	9,205,106	225,679	207,139	107,371	0	0	0	0
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	9,512,362	223,335	196,704	172,897	0	0	0	0
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	239,116,248	4,878,378	5,129,063	3,653,842	0	0	0	0
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	684,544	11,789	12,062	10,176	0	0	0	0
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	2,335,111	35,754	37,531	32,955	0	0	0	0
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	37,526,859	453,515	543,924	451,575	0	0	0	0
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	7,505	165	148	155	0	0	0	0
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	6,836,680	21,520	18,082	7,021	0	0	0	0
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	244,658,675	989,068	878,742	521,080	0	0	0	0
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	AXXX	1,556,428	7,327	6,065	854	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	1,132,361	33,951	31,901	27,247	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	XXXLO	31,831,803	1,578,414	1,624,242	1,295,515	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	6,528,325	421,834	577,240	541,967	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	XXXLO	233,131,744	6,017,962	6,157,892	4,976,413	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXLO	20,463,084	72,693	65,610	53,274	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	OL	911,388	2,278	1,875	687	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXLO	95,805,865	1,517,262	1,370,555	1,084,684	0	0	0	0
64688	75-6020048	07/01/1997	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	3,870,333	58,990	62,853	53,208	0	0	0	0
64688	75-6020048	07/01/1997	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	4,600	320	286	294	0	0	0	0
64688	75-6020048	07/01/1997	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXXL	1,708,230	11,393	56,223	13,509	0	0	0	0
64688	75-6020048	10/15/1999	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	6,774,331	300,580	364,687	139,817	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	47,309,868	13,250	13,145	74,131	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	442,816,120	205,005	190,263	1,175,442	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	382,480,798	129,111	117,603	854,747	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	11,710,800	24,334	24,375	29,666	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXXL	451,168,200	8,709,782	7,558,053	643,633	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	246,491	126	122	136	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXXL	2,868,181,579	52,322,251	46,669,715	4,504,009	0	0	0	0
87017	62-1003368	11/01/1985	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	91,172	2,288	1,976	3,713	0	0	0	0
87017	62-1003368	01/01/1996	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	20,532,918	91,651	345,122	53,009	0	0	0	0
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	38,000,367	663,547	630,298	418,778	0	0	0	0
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	1,301,485	24,809	22,566	9,398	0	0	0	0
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	XXXL	3,950,248	22,149	23,801	27,781	0	0	0	0
87017	62-1003368	06/15/2001	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	28,175,411	565,175	556,771	441,705	0	0	0	0
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	3,281,458	14,197	11,939	3,508	0	0	0	0
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	103,215,988	688,444	602,338	240,917	0	0	0	0
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	49,674,885	879,166	819,199	241,469	0	0	0	0
68713	84-0499703	10/01/1985	Security Life of Denver Insurance Company	CO	YRT/I	OL	0	0	89,229	26,574	0	0	0	0
68713	84-0499703	01/01/1993	Security Life of Denver Insurance Company	CO	YRT/I	OL	0	0	88,673	(57,710)	0	0	0	0
68713	84-0499703	01/01/1995	Security Life of Denver Insurance Company	CO	YRT/I	XXXL	0	0	0	127	0	0	0	0
68713	84-0499703	01/01/1995	Security Life of Denver Insurance Company	CO	YRT/I	OL	0	0	0	9,805	0	0	0	0
68713	84-0499703	10/01/1996	Security Life of Denver Insurance Company	CO	YRT/I	OL	488,479,892	10,377,747	11,287,149	4,076,475	0	0	0	0
68713	84-0499703	07/01/1997	Security Life of Denver Insurance Company	CO	YRT/I	OL	13,675,744	347,389	334,244	231,924	0	0	0	0
68713	84-0499703	07/01/1997	Security Life of Denver Insurance Company	CO	YRT/I	XXXLO	6,900	480	429	420	0	0	0	0
68713	84-0499703	07/01/1997	Security Life of Denver Insurance Company	CO	CO/I	XXXL	9,717,265	58,651	144,057	73,818	0	0	0	0
68713	84-0499703	10/15/1999	Security Life of Denver Insurance Company	CO	YRT/I	OL	116,830,513	3,500,102	8,844,754	256,242	0	0	0	0
68713	84-0499703	06/15/2001	Security Life of Denver Insurance Company	CO	YRT/I	OL	18,410,209	451,357	414,279	202,362	0	0	0	0
68713	84-0499703	06/15/2001	Security Life of Denver Insurance Company	CO	YRT/I	OL	28,174,799	565,171	556,771	533,604	0	0	0	0
68713	84-0499703	01/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	50,415,904	732,952	655,466	233,965	0	0	0	0
68713	84-0499703	01/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	48,509,149	903,746	840,246	268,606	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
68713	84-0499703	11/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	0	0	0	486	0	0	0	0
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	OTH/I	AXXX	22,262,160	9,004,515	9,151,146	651,239	0	0	0	0
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	OTH/I	OL	118,786	2,612	2,372	1,560	0	0	0	0
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	OTH/I	AXXX	202,224,832	89,518,944	96,696,953	8,509,913	0	0	0	0
68713	84-0499703	01/01/2003	Security Life of Denver Insurance Company	CO	OTH/I	AXXX	23,190,178	7,559,681	7,409,306	278,038	0	0	0	0
68713	84-0499703	01/01/2003	Security Life of Denver Insurance Company	CO	OTH/I	AXXX	268,156,386	102,429,031	99,397,974	3,940,427	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	OL	14,584,716	128,232	138,599	78,699	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	860,184	18,190	20,245	7,930	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	CO/I	XXXL	46,918,379	833,980	915,250	63,818	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	OL	41,918	264	247	134	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	XXXLO	913,825	17,717	16,247	10,739	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	269,769	892	809	721	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	CO/I	XXXL	1,254,428,868	24,061,410	26,853,070	1,787,372	0	0	0	0
68713	84-0499703	02/13/2004	Security Life of Denver Insurance Company	CO	OTH/I	OL	121,704,903	46,234,068	46,798,240	5,049,313	0	0	0	0
82627	06-0839705	01/01/1969	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	7,103	752	910	1,193	0	0	0	0
82627	06-0839705	04/15/1970	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	516,765	5,844	5,449	7,566	0	0	0	0
82627	06-0839705	07/01/1973	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	2,635,485	119,730	117,443	60,715	0	0	0	0
82627	06-0839705	01/01/1974	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	4,660	95	10,229	(9,094)	0	0	0	0
82627	06-0839705	01/01/1979	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	57,969	482	407	1,024	0	0	0	0
82627	06-0839705	10/01/1979	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	14,610	77	62	167	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	287,986	13,818	18,900	18,101	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	5,670	160	151	238	0	0	0	0
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc.	MO	CO/I	OL	211,027	4,214	5,966	4,144	0	0	0	0
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	170,876	6,857	6,345	10,503	0	0	0	0
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	31,467	805	726	972	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	14,785	1,033	972	1,165	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	18,274	92	84	136	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	7,309	37	33	55	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	0	0	388	(48)	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	0	0	970	(121)	0	0	0	0
82627	06-0839705	01/01/1983	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	4,401,549	91,540	103,673	125,388	0	0	0	0
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	0	0	776	(97)	0	0	0	0
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	14,619	74	67	109	0	0	0	0
82627	06-0839705	11/01/1984	Swiss Re Life & Health America Inc.	MO	CO/I	OL	102,300	1,023	1,520	5,336	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	11,040,850	256,220	307,669	(283,943)	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	2,715,866	138,800	145,428	(158,865)	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	9,589,197	453,447	423,493	597,098	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	87,959	1,848	1,941	3,122	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	112,860	8,214	7,532	14,736	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	821,576	13,737	12,848	22,444	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	399,452	16,370	15,004	28,608	0	0	0	0
82627	06-0839705	08/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	320,000	1,637	2,229	4,610	0	0	0	0
82627	06-0839705	07/01/1990	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	108,749	2,196	2,030	2,768	0	0	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	5,060,190	106,119	114,933	165,473	0	0	0	0
82627	06-0839705	02/01/1992	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	352,650	3,557	3,253	3,883	0	0	0	0
82627	06-0839705	02/01/1993	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	64,199	1,081	996	1,522	0	0	0	0
82627	06-0839705	07/01/1993	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	265,477	2,605	2,381	3,253	0	0	0	0
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	4,453	1,971	3,012	1,230	0	0	0	0
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	93,943	31,264	33,413	(32,437)	0	0	0	0
82627	06-0839705	01/01/1995	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	24,064,372	691,500	821,521	450,351	0	0	0	0
82627	06-0839705	10/01/1996	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	308,834,855	5,116,485	5,409,239	1,872,840	0	0	0	0
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	7,553,668	146,281	141,376	99,203	0	0	0	0
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXLO	4,600	320	286	294	0	0	0	0
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	7,263,025	43,109	88,828	52,668	0	0	0	0
82627	06-0839705	10/15/1999	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	54,734,275	1,143,829	1,129,565	747,442	0	0	0	0
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	14,435,963	111,057	105,205	78,882	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	454,656	11,392	10,245	5,783	0	0	0	0
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	1,369,764	22,359	20,529	13,577	0	0	0	0
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	710,574,375	12,615,073	15,612,881	1,110,338	0	0	0	0
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	MO	YRT/I	0L	18,783,625	376,784	371,181	356,144	0	0	0	0
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	MO	YRT/I	0L	9,205,106	198,596	181,617	91,385	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	0L	99,360,076	1,861,211	1,740,525	680,479	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	0L	8,140,993	45,246	39,344	13,952	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	0L	287,571,029	2,021,647	1,764,576	755,798	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	9,764,831	44,106	48,402	11,347	0	0	0	0
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	0L	20,870,339	404,393	354,323	338,131	0	0	0	0
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	0L	280,729,449	11,274,886	12,361,086	8,250,682	0	0	0	0
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	144,035	1,088	1,027	653	0	0	0	0
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	0L	8,172,973	125,140	131,358	104,958	0	0	0	0
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	0L	131,347,783	1,587,398	1,903,872	1,456,443	0	0	0	0
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	26,266	578	518	494	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	0L	1,352,990	26,766	24,092	11,304	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	809,692	4,122	3,737	2,412	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	222,387,225	4,253,596	4,584,082	343,444	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	0L	41,826,947	299,051	298,487	172,151	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	2,445,504	30,559	30,282	18,001	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	2,531,628	45,416	46,265	21,076	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	3,943,447,109	74,844,740	81,355,208	5,839,440	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	0L	871,112	32,004	30,236	20,647	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	44,200,444	2,731,705	2,763,418	2,265,697	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	0L	7,487,066	420,954	597,654	560,815	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	253,299,518	6,277,037	6,552,914	5,161,978	0	0	0	0
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	41,714,337	170,474	153,761	101,093	0	0	0	0
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	151,218,128	1,921,478	1,757,624	1,189,408	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	0L	52,580,300	48,954	44,329	384,379	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	474,289,265	254,103	246,421	1,401,970	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	127,003,181	16,741	15,086	112,680	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	0L	916,830,644	448,882	457,971	3,246,373	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	3,442,537,710	2,542,894	2,388,890	15,559,255	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	1,205,402,500	625,357	574,280	4,453,033	0	0	0	0
70688	36-6071399	05/01/1973	Transamerica Financial Life Insurance Company	NY	YRT/I	0L	327,989	6,708	6,135	9,948	0	0	0	0
70688	36-6071399	07/01/1985	Transamerica Financial Life Insurance Company	NY	YRT/I	0L	46,754	165	151	258	0	0	0	0
70688	36-6071399	07/01/1985	Transamerica Financial Life Insurance Company	NY	YRT/I	0L	941,589	16,705	15,129	23,086	0	0	0	0
70688	36-6071399	01/01/1986	Transamerica Financial Life Insurance Company	NY	YRT/I	0L	3,261,463	47,844	48,787	64,322	0	0	0	0
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	YRT/I	0L	12,440,102	306,408	307,044	296,230	0	0	0	0
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	YRT/I	0L	43,283,871	1,591,326	1,684,431	1,417,562	0	0	0	0
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	YRT/I	0L	21,179,951	1,862,557	1,704,787	3,693,351	0	0	0	0
70688	36-6071399	01/01/1995	Transamerica Financial Life Insurance Company	NY	YRT/I	0L	21,397,419	475,361	572,057	479,203	0	0	0	0
70688	36-6071399	01/01/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	0L	7,782,205	48,759	40,835	10,557	0	0	0	0
70688	36-6071399	11/01/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	0L	13,744,999	270,318	232,224	261,700	0	0	0	0
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	YRT/I	0L	1,190,651	25,794	23,190	12,848	0	0	0	0
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	YRT/I	AXXX	450,000	2,932	2,659	1,411	0	0	0	0
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	143,022,028	2,825,525	3,090,286	241,898	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	140,083,278	553,606	594,058	421,088	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	0L	13,330,210	311,280	282,939	425,575	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	9,331,508	59,796	54,890	33,754	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	AXXX	1,232,301	3,585	3,297	2,394	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	3,036,790,553	76,770,399	73,988,591	4,542,267	0	0	0	0
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	YRT/I	0L	16,013,578	15,861	14,347	115,051	0	0	0	0
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	79,816,421	62,799	61,200	395,828	0	0	0	0
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	YRT/I	AXXX	1,141,920	1,516	1,368	10,171	0	0	0	0
86231	39-0989781	08/01/1985	Transamerica Life Insurance Company	IA	YRT/I	0L	115,380	1,431	1,316	2,274	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86231	39-0989781	10/01/1989	Transamerica Life Insurance Company	IA	YRT/I	OL	10,648,833	132,122	122,567	173,266	0	0	0	0
86231	39-0989781	04/01/1994	Transamerica Life Insurance Company	IA	YRT/I	OL	3,996,379	49,337	53,719	75,457	0	0	0	0
86231	39-0989781	01/01/1995	Transamerica Life Insurance Company	IA	YRT/I	OL	5,278,929	110,735	102,795	104,284	0	0	0	0
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	IA	YRT/I	OL	0	0	62,725	3,263	0	0	0	0
86231	39-0989781	01/01/2002	Transamerica Life Insurance Company	IA	YRT/I	OL	168,550,469	1,772,464	1,573,690	742,953	0	0	0	0
86231	39-0989781	11/01/2002	Transamerica Life Insurance Company	IA	YRT/I	OL	213,188,396	7,195,112	7,752,655	6,223,463	0	0	0	0
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	YRT/I	OL	36,621,312	269,553	267,538	176,052	0	0	0	0
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	YRT/I	XXXL0	1,234,518	21,431	21,809	13,408	0	0	0	0
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	YRT/I	AXXX	2,122,800	36,111	36,533	16,962	0	0	0	0
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	CO/I	XXXL	3,385,038,967	64,665,685	69,684,952	5,081,405	0	0	0	0
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	YRT/I	OL	116,476,685	320,769	308,559	255,549	0	0	0	0
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	YRT/I	XXXL0	64,352,330	394,731	424,299	377,647	0	0	0	0
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	YRT/I	AXXX	44,993,320	655,664	651,113	801,555	0	0	0	0
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	CO/I	XXXL	38,821,820,306	852,064,326	827,867,241	59,170,541	0	0	0	0
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	YRT/I	OL	262,667,172	138,694	141,882	957,229	0	0	0	0
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	YRT/I	XXXL0	784,755,227	666,421	632,098	4,677,478	0	0	0	0
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	YRT/I	AXXX	56,957,049	74,185	68,621	571,459	0	0	0	0
62308	06-0303370	10/01/1961	Connecticut General Life Insurance Company	CT	OTH/G	OL	11,364	9,330	9,208	0	0	0	0	0
62308	06-0303370	12/01/1957	Connecticut General Life Insurance Company	CT	OTH/G	OL	27,195	24,336	28,473	0	0	0	0	0
65838	01-0233346	01/01/2008	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	8,000	0	0	0	0	0	1,847	0
65838	01-0233346	04/01/2012	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	8,343	0	0	0	0
65838	01-0233346	01/01/2005	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	55,000	0	0	0	0	0	12,646	0
65838	01-0233346	01/01/2005	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	4,862,500	0	0	1,294	0	0	0	0
65838	01-0233346	01/01/2004	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	78	0	0	0	0
65838	01-0233346	08/01/2007	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	57,500	0	0	0	0	0	15,497	0
65838	01-0233346	01/01/2008	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	8,500	0	0	0	0	0	1,605	0
65838	01-0233346	09/01/2009	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	13,500	0	0	0	0	0	1,110	0
65838	01-0233346	01/01/2010	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	44,500	0	0	0	0	0	9,185	0
65838	01-0233346	03/01/2011	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	339,500	0	0	119	0	0	72,232	0
65838	01-0233346	11/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	135,500	0	0	70	0	0	31,514	0
65838	01-0233346	03/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	57,750	0	0	0	0	0	7,421	0
67032	56-0340860	01/01/1977	North Carolina Mutual Life Insurance Company	NC	OTH/G	OL	3,047,750	1,765,376	1,776,350	0	0	0	0	508,769
82627	06-0839705	06/01/2005	Swiss Re Life and Health America, Inc.	MO	OTH/G	OL	0	1,500,000	0	7,755,113	0	0	0	0
93572	43-1235868	01/01/2013	Reinsurance Group of America, Inc.	MO	OTH/G	OL	0	0	0	25,974	0	0	0	0
00000	00-0000000	09/29/1965	Servicemembers Group Life Conversion Pool	NJ	OTH/G	OL	0	0	0	703,111,763	0	0	0	0
80659	82-4533188	04/01/2018	The Canada Life Assurance Company	MI	YRT/G	OL	226,860,576,225	0	0	310,795,541	0	0	0	0
66346	58-0828824	04/01/2018	Munich American Reassurance Company	GA	YRT/G	OL	226,860,576,225	0	0	310,795,541	0	0	0	0
74900	63-0483783	10/01/2013	Partnerre Life Reinsurance Company of America	AR	YRT/I	XXXL0	130,229,132	606,948	655,377	457,778	0	0	0	0
74900	63-0483783	05/01/2014	Partnerre Life Reinsurance Company of America	AR	YRT/I	XXXL0	10,362,066,143	21,799,940	21,098,537	10,031,523	0	0	0	0
86258	13-2572994	12/03/1997	General Re Life Corp	CT	YRT/I	OL	4,075,767	0	0	761,765	0	0	0	0
86258	13-2572994	01/01/2005	General Re Life Corp	CT	YRT/I	XXXL0	81,327,266	341,875	330,747	229,134	0	0	0	0
88340	59-2859797	05/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	XXXL0	544,824,142	1,519,089	1,379,195	925,695	0	0	0	0
88340	59-2859797	05/01/2012	Hannover Life Reassurance Company of America	FL	YRT/I	XXXL0	145,916,450	176,327	137,699	45,642	0	0	0	0
88340	59-2859797	10/01/2013	Hannover Life Reassurance Company of America	FL	YRT/I	XXXL0	2,281,647	10,367	9,779	9,739	0	0	0	0
88340	59-2859797	01/01/2016	Hannover Life Reassurance Company of America	FL	YRT/I	XXXL0	21,530,725,163	43,531,170	34,721,482	16,285,653	0	0	0	0
88340	59-2859797	07/01/2016	Hannover Life Reassurance Company of America	FL	YRT/I	XXXL0	7,393,197,179	11,119,800	10,798,519	4,612,194	0	0	0	0
65676	35-0472300	01/24/2000	Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	254,060,898	1,409,352	1,345,960	1,241,775	0	0	0	0
65676	35-0472300	01/24/2000	Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	60,218,781	418,815	397,725	495,586	0	0	0	0
65676	35-0472300	01/24/2000	Lincoln National Life Insurance Company	IN	YRT/I	OL	1,419,605	11,685	11,478	12,873	0	0	0	0
93580	84-0849721	04/16/2007	M Life Insurance Company	CO	YRT/I	XXXL0	1,831,248,354	5,691,651	5,193,800	2,494,383	0	0	0	0
93580	84-0849721	07/01/2016	M Life Insurance Company	CO	YRT/I	XXXL0	3,468,598,432	6,006,775	4,331,415	2,273,241	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	OL	491,657,394	2,790,271	5,471,854	1,845,023	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	XXXL0	130,802,520	1,121,299	1,093,781	1,055,792	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	OL	16,106,958	139,702	134,517	128,879	0	0	0	0
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	YRT/I	XXXL0	136,971,378	1,401,563	1,394,908	488,435	0	0	0	0
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	YRT/I	XXXL0	1,018,090,246	5,653,099	5,397,743	4,665,195	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	YRT/I	XXXL0	241,111,366	1,678,108	1,593,506	1,885,622	0	0	0	0
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	YRT/I	0L	5,674,684	46,708	45,879	50,341	0	0	0	0
66346	58-0828824	04/30/2000	Munich American Reassurance Company	GA	YRT/I	XXXL0	2,631,790,579	9,686,161	9,518,868	7,140,889	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	XXXL0	15,184,915,860	43,198,637	46,194,611	50,550,224	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	XXXL0	792,483,861	3,899,834	3,672,540	5,024,884	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	0L	8,619,319	57,729	54,881	55,352	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	0L	27,948,930	195,614	185,404	137,460	0	0	0	0
66346	58-0828824	06/23/2003	Munich American Reassurance Company	GA	YRT/I	XXXL0	1,807,449,544	28,711,868	28,074,185	19,588,464	0	0	0	0
66346	58-0828824	06/23/2003	Munich American Reassurance Company	GA	YRT/I	0L	14,426,458	326,844	302,503	203,943	0	0	0	0
66346	58-0828824	04/16/2007	Munich American Reassurance Company	GA	YRT/I	XXXL0	341,241,905	758,783	665,068	379,198	0	0	0	0
66346	58-0828824	11/01/2007	Munich American Reassurance Company	GA	YRT/I	XXXL0	1,628,758,011	9,374,657	8,774,845	6,704,617	0	0	0	0
66346	58-0828824	11/01/2007	Munich American Reassurance Company	GA	YRT/I	0L	10,076,298	18,629	17,993	17,451	0	0	0	0
66346	58-0828824	05/01/2008	Munich American Reassurance Company	GA	YRT/I	XXXL0	356,028,380	855,419	791,052	571,501	0	0	0	0
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	YRT/I	XXXL0	38,868,529,570	45,646,217	46,227,279	83,180,703	0	0	0	0
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	YRT/I	0L	80,059	234	214	612	0	0	0	0
66346	58-0828824	05/01/2012	Munich American Reassurance Company	GA	YRT/I	XXXL0	806,426,087	2,035,490	1,805,381	913,939	0	0	0	0
66346	58-0828824	05/01/2014	Munich American Reassurance Company	GA	YRT/I	XXXL0	59,160,104,438	8,025,898	6,789,369	39,414,872	0	0	0	0
66346	58-0828824	06/15/2015	Munich American Reassurance Company	GA	YRT/I	XXXL0	3,328,104,624	7,831,423	7,054,346	3,103,183	0	0	0	0
66346	58-0828824	12/01/2015	Munich American Reassurance Company	GA	YRT/I	XXXL0	15,722,870	34,547	21,238	71,100	0	0	0	0
66346	58-0828824	12/02/2015	Munich American Reassurance Company	GA	YRT/I	XXXL0	796,205,269	575,241	594,282	570,236	0	0	0	0
88099	75-1608507	01/01/2005	Optimum Re Insurance Company	TX	YRT/I	XXXL0	78,937,274	26,307	25,539	209,029	0	0	0	0
88099	75-1608507	04/16/2007	Optimum Re Insurance Company	TX	YRT/I	XXXL0	398,096,313	1,131,085	1,019,624	411,898	0	0	0	0
88099	75-1608507	05/01/2010	Optimum Re Insurance Company	TX	YRT/I	XXXL0	3,919,403,624	11,127,859	10,097,362	6,033,462	0	0	0	0
88099	75-1608507	05/01/2013	Optimum Re Insurance Company	TX	YRT/I	XXXL0	6,000,554,980	17,329,358	15,928,254	7,537,088	0	0	0	0
93572	43-1235868	12/03/1997	RGA Reinsurance Company	MO	YRT/I	0L	72,730,513	0	0	3,175,948	0	0	0	0
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	CO/I	0L	424,628,627	60,604,948	67,830,450	(14,679)	0	0	0	22,473,132
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	XXXL0	20,629,725,533	89,451,965	91,816,704	67,394,088	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,076,553,158	8,052,645	7,605,998	5,722,178	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	0L	12,171,496	95,365	90,358	78,491	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	0L	4,301,472	94,579	96,308	76,695	0	0	0	0
93572	43-1235868	06/23/2003	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,418,664,917	21,933,140	21,287,738	15,742,509	0	0	0	0
93572	43-1235868	06/23/2003	RGA Reinsurance Company	MO	YRT/I	0L	9,226,655	194,983	180,476	152,715	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,194,917,794	329,097	319,727	2,691,310	0	0	0	0
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	YRT/I	XXXL0	34,981,361,575	103,431,768	105,458,896	83,188,861	0	0	0	0
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	YRT/I	0L	522,388	2,941	2,779	2,791	0	0	0	0
93572	43-1235868	05/01/2008	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,517,274,891	2,157,867	2,061,276	1,530,320	0	0	0	0
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	YRT/I	XXXL0	3,127,986,241	20,062,464	18,777,804	13,929,249	0	0	0	0
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	YRT/I	0L	5,627,889	38,279	37,432	33,917	0	0	0	0
93572	43-1235868	05/01/2012	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,489,209,762	5,530,002	5,052,449	3,505,853	0	0	0	0
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	YRT/I	XXXL0	12,669,620,915	21,120,981	18,830,961	9,949,601	0	0	0	0
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	YRT/I	XXXL0	2,123,369,265	6,071,529	5,086,432	2,655,458	0	0	0	0
64688	75-6020048	09/17/2007	Scor Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	434,112,511	679,156	701,525	842,083	0	0	0	0
64688	75-6020048	11/01/2007	Scor Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	6,211,305,461	1,656,872	1,514,347	10,653,931	0	0	0	0
64688	75-6020048	11/01/2007	Scor Global Life Americas Reinsurance Company	DE	YRT/I	0L	11,761,974	2,218	2,148	23,045	0	0	0	0
64688	75-6020048	05/01/2008	Scor Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	77,810,970	138,783	131,592	92,631	0	0	0	0
64688	75-6020048	04/27/2009	Scor Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	48,014,635	631,060	645,802	1,118,979	0	0	0	0
64688	75-6020048	04/27/2009	Scor Global Life Americas Reinsurance Company	DE	YRT/I	0L	33,685,018	326,020	329,913	538,176	0	0	0	0
64688	75-6020048	07/18/2011	Scor Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	26,137,225,426	5,803,990	5,565,782	47,128,677	0	0	0	0
64688	75-6020048	05/01/2013	Scor Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	3,320,805,017	1,507,702	1,307,748	4,961,815	0	0	0	0
64688	75-6020048	10/01/2013	Scor Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	99,161,292	579,109	537,214	548,779	0	0	0	0
87017	62-1003368	05/12/2001	Scor Global Life Reinsurance Company of Delaware	DE	YRT/I	XXXL0	121,322,252	146,956	164,376	1,277,432	0	0	0	0
87017	62-1003368	11/01/2007	Scor Global Life Reinsurance Company of Delaware	DE	YRT/I	XXXL0	30,712,337	4,107	3,817	26,263	0	0	0	0
87017	62-1003368	05/01/2008	Scor Global Life Reinsurance Company of Delaware	DE	YRT/I	XXXL0	4,916,337	8,204	7,620	4,967	0	0	0	0
97071	13-3126819	04/16/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	168,912,066	686,368	637,550	399,186	0	0	0	0
97071	13-3126819	04/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	59,938,636,549	14,264,176	14,534,390	128,088,772	0	0	0	0
97071	13-3126819	04/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	0L	1,019,586	483	457	5,352	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
97071	13-3126819	11/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	2,759,162,403	4,511,995	4,086,675	5,817,046	0	0	0	0
97071	13-3126819	11/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	0L	2,519,074	388	375	3,807	0	0	0	0
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	47,277,538,181	7,617,096	5,887,287	33,937,091	0	0	0	0
97071	13-3126819	06/15/2015	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	2,558,049,869	654,302	574,619	2,477,082	0	0	0	0
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	CO/I	0L	200,000	0	271,813	(661,855)	0	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	YRT/I	0L	491,657,394	2,790,271	5,471,854	1,845,023	0	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	130,802,520	1,121,299	1,093,781	1,055,792	0	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	YRT/I	0L	16,106,958	139,702	134,517	128,879	0	0	0	0
82627	06-0839705	01/01/2000	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	137,762,576	1,515,823	1,492,175	641,114	0	0	0	0
82627	06-0839705	04/30/2000	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	1,198,107,760	6,391,514	6,542,255	4,118,900	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	809,223,496	5,425,191	5,108,693	7,141,061	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	66,237,189	549,316	528,268	1,209,540	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	YRT/I	0L	2,813,969	19,048	18,632	18,343	0	0	0	0
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	44,890,290,141	134,882,454	135,189,808	96,282,178	0	0	0	0
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	MO	YRT/I	0L	2,940,672	24,756	23,302	20,089	0	0	0	0
82627	06-0839705	02/01/2013	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	859,653,680	5,079,956	4,700,782	3,036,990	0	0	0	0
82627	06-0839705	02/01/2013	Swiss Re Life and Health America, Inc.	MO	YRT/I	0L	31,034,338	154,721	130,547	82,730	0	0	0	0
82627	06-0839705	05/01/2013	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	5,295,512,765	14,501,297	13,222,849	6,794,069	0	0	0	0
82627	06-0839705	10/01/2013	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	19,390,812	98,982	94,940	80,873	0	0	0	0
82627	06-0839705	05/01/2014	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	33,909,615,871	52,948,179	41,461,205	22,362,765	0	0	0	0
82627	06-0839705	12/01/2014	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	1,810,865,154	3,326,128	2,734,607	1,504,744	0	0	0	0
82627	06-0839705	12/02/2015	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL0	859,974,750	1,765,720	1,432,669	720,587	0	0	0	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	YRT/I	0L	491,657,380	2,790,271	5,471,854	1,974,877	0	0	0	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXL0	130,809,461	1,121,344	1,093,825	1,012,417	0	0	0	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	YRT/I	0L	16,107,145	139,703	134,517	123,811	0	0	0	0
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXL0	136,556,214	1,401,086	1,394,498	484,194	0	0	0	0
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXL0	508,354,477	2,821,356	2,694,182	2,313,807	0	0	0	0
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXL0	120,459,817	838,067	795,841	938,000	0	0	0	0
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Co	NY	YRT/I	0L	2,837,281	23,354	22,939	25,082	0	0	0	0
70688	36-6071399	04/30/2000	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXL0	1,790,378,706	9,480,579	9,589,108	6,074,362	0	0	0	0
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXL0	2,738,605,874	20,630,216	20,268,326	15,113,463	0	0	0	0
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	YRT/I	0L	4,220,930	28,572	27,947	29,837	0	0	0	0
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXL0	6,200,748,416	2,029,698	2,068,364	18,163,269	0	0	0	0
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Co	NY	YRT/I	0L	8,491,438	4,682	4,458	46,356	0	0	0	0
70688	36-6071399	04/01/2007	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXL0	1,402,135,968	256,123	268,674	2,880,660	0	0	0	0
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	YRT/I	XXXL0	24,819,707,052	8,261,112	8,468,866	83,989,454	0	0	0	0
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	YRT/I	XXXL0	1,191,576,004	762,423	717,054	6,110,845	0	0	0	0
86231	39-0989781	04/01/2007	Transamerica Life Insurance Company	IA	YRT/I	XXXL0	4,995,765,863	1,185,984	1,342,851	14,655,758	0	0	0	0
80659	82-4533188	09/30/2002	Canada Life Assurance Company	MI	YRT/I	XXXL0	12,670,469,067	51,180,834	52,071,724	41,706,911	0	0	0	0
80659	82-4533188	09/30/2002	Canada Life Assurance Company	MI	YRT/I	XXXL0	625,874,734	4,534,830	4,282,541	3,110,593	0	0	0	0
80659	82-4533188	09/30/2002	Canada Life Assurance Company	MI	YRT/I	0L	5,973,300	43,311	41,164	37,031	0	0	0	0
80659	82-4533188	06/23/2003	Canada Life Assurance Company	MI	YRT/I	XXXL0	1,244,931,127	19,289,680	18,880,029	13,842,078	0	0	0	0
80659	82-4533188	06/23/2003	Canada Life Assurance Company	MI	YRT/I	0L	9,627,638	218,043	201,802	162,271	0	0	0	0
80659	82-4533188	04/01/2007	Canada Life Assurance Company	MI	YRT/I	XXXL0	16,890,222,127	50,838,299	53,896,640	46,262,801	0	0	0	0
80659	82-4533188	04/01/2007	Canada Life Assurance Company	MI	YRT/I	0L	509,793	2,900	2,741	2,664	0	0	0	0
80659	82-4533188	06/15/2015	Canada Life Assurance Company	MI	YRT/I	XXXL0	2,612,602,917	6,630,684	6,155,467	2,495,181	0	0	0	0
80659	82-4533188	07/01/2016	Canada Life Assurance Company	MI	YRT/I	XXXL0	11,376,008,216	16,664,005	12,416,256	6,090,761	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							1,122,451,558,361	2,716,391,191	2,701,502,367	2,726,185,727	0	0	153,057	22,981,901
1099999. Total General Account - Authorized Non-Affiliates							1,122,451,558,361	2,716,391,191	2,701,502,367	2,726,185,727	0	0	153,057	22,981,901
1199999. Total General Account Authorized							1,243,269,973,369	65,295,309,709	65,580,781,873	5,339,155,066	0	0	153,057	22,981,901
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
00000	AA-2130036	04/01/2002	Prudential Seguros, S.A.	ARG	OTH/I	0L	32,813,584	0	0	0	0	0	0	0
00000	AA-2130036	04/01/2002	Prudential Seguros, S.A.	ARG	YRT/I	0L	359,069,694	0	0	1,046,298	0	0	0	0
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	MEX	OTH/I	0L	2,267,750,700	0	0	0	0	0	0	0
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	MEX	YRT/I	0L	17,990,333,941	0	0	30,193,622	0	0	0	0
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	TWN	OTH/I	0L	557,830,929	0	0	0	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	TWN	YRT/I	OL	6,104,184,793	0	0	19,457,566	0	0	0	0
1699999. General Account - Unauthorized Non-U.S. Affiliates - Other							27,311,983,641	0	0	50,697,486	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							27,311,983,641	0	0	50,697,486	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							27,311,983,641	0	0	50,697,486	0	0	0	0
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	GA	OTH/G	OL	55,050	0	0	0	0	0	0	0
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	GA	OTH/G	OL	147,600	0	0	0	0	0	0	0
61093	58-0146380	05/01/2012	Atlanta Life Insurance Company	GA	OTH/G	OL	190,700	0	0	0	0	0	0	0
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	GA	OTH/G	OL	494,100	0	0	0	0	0	0	0
61093	58-0146380	12/01/1999	Atlanta Life Insurance Company	GA	OTH/G	OL	30,767	0	0	0	0	0	0	0
11285	03-0345211	01/01/2006	AZ Mont	VT	COFW/G	OL	3,715,000	635,463	802,789	0	0	0	0	496,272
11291	03-0346985	09/01/2011	Exchange Indemnity Company	VT	OTH/G	OL	0	0	0	(50,000)	0	0	0	0
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	HI	OTH/G	OL	892,000	132,466	136,494	0	0	0	0	0
11919	83-0363317	01/01/2009	MSK Insurance US	VT	OTH/G	OL	7,897,000	1,199,654	1,372,842	0	0	0	0	0
13195	98-0648118	01/01/2012	Orcas, Ltd.	VT	OTH/G	OL	50,321,984,615	18,079,212	20,338,031	41,779,052	0	0	0	0
00000	83-3747089	01/01/2019	Eureka One, IC	DC	OTH/G	OL	28,156,455,418	9,016,373	0	49,941,611	0	0	0	0
87572	23-2038295	01/01/2005	Scottish Re (US), Inc.	DE	OTH/G	OL	0	0	0	301,070	0	0	0	0
87572	23-2038295	01/01/2005	Scottish Re (US), Inc.	DE	OTH/G	OL	0	0	0	85,142	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	OL	503,745	3,918	3,552	2,714	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	XXXLO	26,561,684	648,053	626,275	382,051	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	OL	7,932,527	471,916	596,588	387,033	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	XXXLO	179,799,812	4,834,729	4,765,586	3,181,532	0	0	0	0
87572	23-2038295	07/11/2005	Scottish Re (US), Inc.	DE	CO/I	OL	68,297,244	14,988,195	16,310,338	414,441	0	0	0	0
87572	23-2038295	01/18/2005	Scottish Re (US), Inc	DE	YRT/I	XXXLO	30,331,504	167,903	156,392	132,299	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							78,805,288,766	50,177,882	45,108,887	96,556,945	0	0	0	496,272
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	OL	6,266,326	47,934	45,300	32,798	0	0	0	0
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	XXXLO	181,862	4,557	4,098	2,271	0	0	0	0
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	AXXX	639,917	10,002	9,186	5,998	0	0	0	0
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	BMU	CO/I	XXXL	331,660,751	6,105,565	7,544,540	581,991	0	0	0	0
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	OL	87,539	530	493	294	0	0	0	0
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	AXXX	269,769	892	809	721	0	0	0	0
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda) Ltd	BMU	CO/I	XXXL	57,778,391	1,003,964	1,094,618	75,695	0	0	0	0
00000	AA-1580095	01/19/2015	The TOA Reinsurance Company LTD	JPN	YRT/I	OL	289,112,000	0	0	1,325,264	0	0	0	0
00000	AA-1340145	01/19/2015	General Reinsurance Corporation	JPN	YRT/I	OL	204,474,000	0	0	1,063,383	0	0	0	0
00000	00-0000000	09/02/2017	RGA Reinsurance Company	JPN	YRT/I	OL	221,629,000	0	0	773,546	0	0	0	0
00000	AA-3194154	07/01/2010	Chubb Tempest Life Reinsurance, Ltd.	BMU	YRT/I	XXXLO	303,835,734	406,724	387,384	286,268	0	0	0	0
00000	AA-5420050	02/01/2013	Korean Reinsurance Co	KOR	YRT/I	XXXLO	453,789,326	3,449,685	3,389,333	2,015,611	0	0	0	0
00000	AA-5420050	02/01/2013	Korean Reinsurance Co	KOR	YRT/I	OL	13,322,273	183,193	158,036	34,824	0	0	0	0
00000	AA-5420050	05/01/2012	Korean Reinsurance Co	KOR	YRT/I	XXXLO	1,527,651,813	4,018,618	3,628,260	2,012,222	0	0	0	0
00000	AA-5420050	05/01/2013	Korean Reinsurance Co	KOR	YRT/I	XXXLO	2,086,066,639	6,561,348	6,028,449	2,967,470	0	0	0	0
00000	AA-5420050	07/15/2019	Korean Reinsurance Co	KOR	YRT/I	XXXLO	1,516,002,190	135,419	0	138,000	0	0	0	0
00000	AA-1461000	02/01/2013	Swiss Life Ltd	CHE	YRT/I	XXXLO	315,990,255	2,013,916	1,984,534	1,220,576	0	0	0	0
00000	AA-1461000	02/01/2013	Swiss Life Ltd	CHE	YRT/I	OL	9,162,320	97,367	83,681	21,670	0	0	0	0
00000	AA-1461000	05/01/2013	Swiss Life Ltd	CHE	YRT/I	XXXLO	8,136,701,509	23,414,001	21,599,945	9,540,646	0	0	0	0
00000	AA-1461000	07/15/2019	Swiss Life Ltd	CHE	YRT/I	XXXLO	3,001,451,232	3,217,584	0	1,091,000	0	0	0	0
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd	JPN	YRT/I	XXXLO	3,842,369,513	1,136,609	1,043,723	8,090,404	0	0	0	0
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd	JPN	YRT/I	XXXLO	264,513,005	311,523	329,340	1,201,401	0	0	0	0
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd	JPN	YRT/I	OL	4,557,424	3,331	2,916	8,386	0	0	0	0
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	JPN	YRT/I	XXXLO	13,524,565,123	3,356,333	3,417,407	31,558,399	0	0	0	0
00000	AA-1580095	05/01/2013	The TOA Reinsurance Company, Ltd	JPN	YRT/I	XXXLO	6,635,190,089	2,440,248	2,090,487	7,926,516	0	0	0	0
00000	AA-1320158	04/01/2018	SCOR Global Life SE	FRA	YRT/G	OL	453,721,152,451	0	0	621,591,083	0	0	0	0
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							496,468,420,451	57,919,343	52,842,539	693,566,437	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							575,273,709,217	108,097,225	97,951,426	790,123,382	0	0	0	496,272
2299999. Total General Account Unauthorized							602,585,692,858	108,097,225	97,951,426	840,820,868	0	0	0	496,272
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0	0
3499999. Total General Account Authorized, Unauthorized and Certified							1,845,855,666,227	65,403,406,934	65,678,733,299	6,179,975,934	0	0	153,057	23,478,173
3799999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
4199999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0	0
4499999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0	0
4599999. Total Separate Accounts Authorized							0	0	0	0	0	0	0	0
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
5299999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0	0
5599999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0	0
5699999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0	0
5999999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
6399999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0	0
6699999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0	0
6799999. Total Separate Accounts Certified							0	0	0	0	0	0	0	0
6899999. Total Separate Accounts Authorized, Unauthorized and Certified							0	0	0	0	0	0	0	0
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							1,322,075,262,135	65,345,487,591	65,625,890,760	5,435,712,011	0	0	153,057	23,478,173
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							523,780,404,092	57,919,343	52,842,539	744,263,923	0	0	0	0
9999999 - Totals							1,845,855,666,227	65,403,406,934	65,678,733,299	6,179,975,934	0	0	153,057	23,478,173

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0
22667	95-2371728	01/01/2014	ACE American Insurance Company	PA	OTH/G	SLEL	66,763	0	0	0	0	0	0
37273	39-1338397	01/01/2012	Axis Insurance Company	IL	OTH/G	SLEL	1,795	0	0	0	0	0	0
68276	48-1024691	01/01/2004	Employers Reinsurance Corporation	KS	OTH/G	SLEL	(1,000,000)	0	0	0	0	0	0
66346	58-0828824	01/01/2006	Munich American Reassurance Company	GA	OTH/G	SLEL	7,571,997	0	46,326,471	0	0	0	0
38636	13-3031176	01/01/2014	Partner Reins Co of the US	NY	OTH/G	SLEL	166,906	0	0	0	0	0	0
93572	43-1235868	01/01/2012	Reinsurance Group of America, Inc.	MO	OTH/G	SLEL	2,070,381	0	0	0	0	0	0
93572	43-1235868	04/01/2012	Reinsurance Group of America, Inc.	MO	OTH/G	SLEL	0	0	991,141	0	0	0	0
97071	13-3126819	01/01/2012	SCOR Global Life USA Reinsurance Company	DE	OTH/G	SLEL	1,669,063	0	0	0	0	0	0
20583	13-1290712	01/01/2017	XL Reinsurance America Inc	NY	OTH/G	SLEL	100,143	0	0	0	0	0	0
16535	36-4233459	01/01/2012	Zurich American Insurance Company	NY	OTH/G	SLEL	1,335,729	0	0	0	0	0	0
65056	38-1659835	07/01/1999	Jackson Natl Life Ins Co	MI	OTH/I	STDI	772,593	96,517	10,751,187	0	0	0	0
65978	13-5581829	12/31/1997	Metropolitan Life Insurance Company	NY	OTH/G	LTC	143,269	0	5,417,572	0	0	0	0
60054	06-6033492	08/06/1999	Aetna Life Insurance Co.	CT	OTH/G	OH	0	0	306,009	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							12,898,639	96,517	63,792,380	0	0	0	0
00000	AA-1127084	05/01/2013	Lloyd's Syndicate number 1084	GBR	OTH/G	SLEL	15	0	0	0	0	0	0
00000	AA-1127200	03/01/2012	Lloyd's Syndicate number 1200	GBR	OTH/G	SLEL	65,456	103	0	0	0	0	0
00000	AA-1120085	05/01/2013	Lloyd's Syndicate number 1274	GBR	OTH/G	SLEL	10,143	14	0	0	0	0	0
00000	AA-1127861	05/01/2013	Lloyd's Syndicate number 1861	GBR	OTH/G	SLEL	53,433	69	0	0	0	0	0
00000	AA-1120124	03/01/2012	Lloyd's Syndicate number 1945	GBR	OTH/G	SLEL	77,925	132	0	0	0	0	0
00000	AA-1128001	03/01/2012	Lloyd's Syndicate number 2001	GBR	OTH/G	SLEL	81,041	92	0	0	0	0	0
00000	AA-1128003	03/01/2012	Lloyd's Syndicate number 2003	GBR	OTH/G	SLEL	58,775	0	0	0	0	0	0
00000	AA-1120158	05/01/2014	Lloyd's Syndicate number 2014	GBR	OTH/G	SLEL	15,942	25	0	0	0	0	0
00000	AA-1129000	05/01/2014	Lloyd's Syndicate number 3000	GBR	OTH/G	SLEL	92,173	138	0	0	0	0	0
00000	AA-1126033	03/01/2012	Lloyd's Syndicate number 33	GBR	OTH/G	SLEL	101,413	160	0	0	0	0	0
00000	AA-1120055	01/01/2009	Lloyd's Syndicate number 3623	GBR	OTH/G	SLEL	167,265	0	0	0	0	0	0
00000	AA-1120055	03/01/2012	Lloyd's Syndicate number 3623	GBR	OTH/G	SLEL	129,133	229	0	0	0	0	0
00000	AA-1126382	05/01/2013	Lloyd's Syndicate number 382	GBR	OTH/G	SLEL	18	0	0	0	0	0	0
00000	AA-1126005	05/01/2013	Lloyd's Syndicate number 4000	GBR	OTH/G	SLEL	24,485	40	0	0	0	0	0
00000	AA-1120075	03/01/2012	Lloyd's Syndicate number 4020	GBR	OTH/G	SLEL	92,174	138	0	0	0	0	0
00000	AA-1120116	05/01/2018	Lloyd's Syndicate number 3902	GBR	OTH/G	SLEL	85,467	176	0	0	0	0	0
00000	AA-1120097	05/01/2018	Lloyd's Syndicate number 2468	GBR	OTH/G	SLEL	4,626	0	0	0	0	0	0
00000	AA-1126510	01/01/2018	Lloyd's Syndicate number 510	GBR	OTH/G	SLEL	567,266	0	0	0	0	0	0
00000	AA-1126510	03/01/2012	Lloyd's Syndicate number 510	GBR	OTH/G	SLEL	272,959	458	0	0	0	0	0
00000	AA-1126004	01/01/2019	Lloyd's Syndicate number 4444	GBR	OTH/G	SLEL	266,667	0	0	0	0	0	0
00000	AA-1126004	01/22/2019	Lloyd's Syndicate number 4444	GBR	OTH/G	SLEL	2,245	0	0	0	0	0	0
00000	AA-1120055	01/22/2019	Lloyd's Syndicate number 3623	GBR	OTH/G	SLEL	1,684	0	0	0	0	0	0
00000	AA-1126005	01/22/2019	Lloyd's Syndicate number 4000	GBR	OTH/G	SLEL	2,245	0	0	0	0	0	0
00000	AA-1120085	01/22/2019	Lloyd's Syndicate number 1274	GBR	OTH/G	SLEL	442	0	0	0	0	0	0
00000	AA-1120158	01/22/2019	Lloyd's Syndicate number 2014	GBR	OTH/G	SLEL	808	0	0	0	0	0	0
00000	AA-1120116	01/22/2019	Lloyd's Syndicate number 3902	GBR	OTH/G	SLEL	498	0	0	0	0	0	0
00000	AA-1120113	01/22/2019	Lloyd's Syndicate number 3334	GBR	OTH/G	SLEL	386	0	0	0	0	0	0
00000	AA-1120181	01/22/2019	Lloyd's Syndicate number 5886	GBR	OTH/G	SLEL	110	0	0	0	0	0	0
00000	AA-1126033	01/22/2019	Lloyd's Syndicate number 33	GBR	OTH/G	SLEL	2,807	0	0	0	0	0	0
00000	AA-1126510	01/22/2019	Lloyd's Syndicate number 510	GBR	OTH/G	SLEL	1,123	0	0	0	0	0	0
00000	AA-1128003	01/22/2019	Lloyd's Syndicate number 2003	GBR	OTH/G	SLEL	1,684	0	0	0	0	0	0
00000	AA-1126004	05/01/2019	Lloyd's Syndicate number 4444	GBR	OTH/G	SLEL	122,464	504	0	0	0	0	0
00000	AA-1120113	05/01/2019	Lloyd's Syndicate number 3334	GBR	OTH/G	SLEL	2,872	12	0	0	0	0	0
00000	AA-1120181	05/01/2019	Lloyd's Syndicate number 5886	GBR	OTH/G	SLEL	818	3	0	0	0	0	0
00000	AA-1120116	01/01/2019	Lloyd's Syndicate number 3902	GBR	OTH/G	SLEL	266,667	0	0	0	0	0	0
0999999. General Account - Authorized Non-U.S. Non-Affiliates							2,573,229	2,293	0	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							15,471,868	98,810	63,792,380	0	0	0	0
1199999. Total General Account Authorized							15,471,868	98,810	63,792,380	0	0	0	0
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0
11285	03-0345211	01/01/2006	AZ Mont	VT	OTH/G	A	0	0	0	0	0	0	1,000
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	HI	OTH/G	LTDI	0	0	4,379,076	0	0	0	0
16296	45-3249514	07/01/2016	Laclede Insurance Risk Services, Inc	SC	OTH/G	LTDI	2,062,751	1,438,743	1,547,615	0	0	0	0
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	VT	OTH/G	LTDI	0	0	1,167,920	0	0	0	0
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	VT	OTH/G	LTDI	0	0	1,020,562	0	0	0	0
14862	54-1846993	01/01/2004	NiSource Insurance Corporation, Inc.	UT	OTH/G	LTDI	2,894,720	0	5,532,501	0	0	0	0
13195	98-0648118	01/01/2010	Orcas, Ltd.	VT	OTH/G	LTDI	31,953,695	0	98,952,034	0	0	0	0
13195	98-0648118	01/01/2012	Orcas, Ltd.	VT	OTH/G	A	10,178,357	0	0	0	0	0	0
12698	20-3788085	04/01/2017	MHL Reinsurance LTD	VT	OTH/G	LTDI	(4,300,000)	0	0	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							42,789,523	1,438,743	112,599,708	0	0	0	1,000
2199999. Total General Account - Unauthorized Non-Affiliates							42,789,523	1,438,743	112,599,708	0	0	0	1,000
2299999. Total General Account Unauthorized							42,789,523	1,438,743	112,599,708	0	0	0	1,000
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0
3499999. Total General Account Authorized, Unauthorized and Certified							58,261,391	1,537,553	176,392,088	0	0	0	1,000
3799999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
4199999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0
4499999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0
4599999. Total Separate Accounts Authorized							0	0	0	0	0	0	0
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
5299999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0
5599999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
5699999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0
5999999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
6399999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0
6699999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0
6799999. Total Separate Accounts Certified							0	0	0	0	0	0	0
6899999. Total Separate Accounts Authorized, Unauthorized and Certified							0	0	0	0	0	0	0
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							55,688,162	1,535,260	176,392,088	0	0	0	1,000
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							2,573,229	2,293	0	0	0	0	0
9999999 - Totals							58,261,391	1,537,553	176,392,088	0	0	0	1,000

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
00000	AA-2130036	04/01/2002	Pramerica Seguros S.A.	0	326,324	0	326,324	0		0	0	0	503,687	326,324
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	0	4,487,094	1,800,857	6,287,951	0		0	0	0	0	0
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	0	3,436,915	0	3,436,915	0		0	0	0	4,634,741	3,436,915
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other				0	8,250,333	1,800,857	10,051,190	0	XXX	0	0	0	5,138,428	3,763,239
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				0	8,250,333	1,800,857	10,051,190	0	XXX	0	0	0	5,138,428	3,763,239
0799999. Total General Account - Life and Annuity Affiliates				0	8,250,333	1,800,857	10,051,190	0	XXX	0	0	0	5,138,428	3,763,239
11285	03-0345211	01/01/2006	AZ Mont	635,463	3,000	0	638,463	0		0	496,272	0	0	496,272
11291	03-0346985	09/01/2011	Exchange Indemnity Company	0	0	0	0	0		936,394	0	0	0	0
00000	83-3747089	01/01/2019	Eureka One, IC	9,016,373	14,542,059	1,926,545	25,484,977	0		26,000,442	0	0	13,490,563	25,484,977
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	132,466	0	0	132,466	4,600,000	0001	0	0	0	0	132,466
11919	83-0363317	01/01/2009	MSK Insurance US	1,199,654	0	0	1,199,654	0		1,273,109	0	0	0	1,199,654
13195	98-0648118	01/01/2012	Orcas, Ltd.	18,079,212	15,303,288	1,042,402	34,424,902	34,425,323	0002	0	0	0	10,636,760	34,424,902
87572	23-2038295	01/01/2005	Scottish Re (US), Inc.	0	58,504	0	58,504	0		0	0	0	0	0
87572	23-2038295	01/01/2005	Scottish Re (US), Inc.	0	13,723	0	13,723	0		0	0	0	0	0
87572	23-2038295	01/18/2005	Scottish Re (US), Inc	167,903	12,130	0	180,033	0		0	0	0	98,332	98,332
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	651,970	86,050	0	738,020	0		0	0	0	280,853	280,853
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	5,306,645	1,950,121	0	7,256,766	0		0	0	0	3,369,191	3,369,191
87572	23-2038295	07/11/2005	Scottish Re (US), Inc.	14,988,195	380,915	0	15,369,110	0		27,811,311	0	0	0	15,369,110
0899999. General Account - Life and Annuity U.S. Non-Affiliates				50,177,881	32,349,790	2,968,947	85,496,618	39,025,323	XXX	56,021,256	496,272	0	27,875,699	80,855,757
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	6,168,058	206,066	0	6,374,124	6,690,801	0007	0	0	0	0	6,374,124
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda) Ltd	1,005,386	3,681	0	1,009,067	1,059,199	0007	0	0	0	0	1,009,067
00000	AA-3194154	07/01/2010	Chubb Tempest Life Reinsurance, Ltd.	406,724	266,604	0	673,328	1,100,000	0008	0	0	0	25,567	673,328
00000	AA-5420050	05/01/2012	Korean Reinsurance Co	4,018,618	784,308	0	4,802,926	5,317,781	0010	0	0	0	236,292	4,802,926
00000	AA-5420050	02/01/2013	Korean Reinsurance Co	3,632,878	476,312	0	4,109,190	4,549,679	0010	0	0	0	375,778	4,109,190
00000	AA-5420050	05/01/2013	Korean Reinsurance Co	6,561,348	1,228,243	0	7,789,591	8,624,605	0010	0	0	0	303,711	7,789,591
00000	AA-5420050	07/15/2019	Korean Reinsurance Co	135,419	0	0	135,419	149,935	0010	0	0	0	137,773	135,419
00000	AA-1461000	02/01/2013	Swiss Life Ltd	2,111,284	103,995	0	2,215,279	2,327,848	0011	0	0	0	145,813	2,215,279
00000	AA-1461000	05/01/2013	Swiss Life Ltd	23,414,001	4,590,995	0	28,004,996	29,428,067	0011	0	0	0	930,472	28,004,996
00000	AA-1461000	07/15/2019	Swiss Life Ltd.	3,217,584	0	0	3,217,584	3,381,085	0011	0	0	0	1,091,695	3,217,584
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd	1,136,609	3,293,341	0	4,429,950	6,029,964	0009	0	0	0	698,884	4,429,950
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	3,356,333	5,711,923	0	9,068,256	12,343,539	0009	0	0	0	2,577,096	9,068,256
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd	314,854	95,339	0	410,193	558,347	0009	0	0	0	96,379	410,193
00000	AA-1580095	05/01/2013	The TOA Reinsurance Company, Ltd	2,440,248	3,783,133	0	6,223,381	8,471,149	0009	0	0	0	702,708	6,223,381
00000	AA-1320158	04/01/2018	SCOR Global Life SE	0	0	0	0	0		0	0	0	850,548	0
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				57,919,344	20,543,940	0	78,463,284	90,031,999	XXX	0	0	0	8,172,716	78,463,284
1099999. Total General Account - Life and Annuity Non-Affiliates				108,097,225	52,893,730	2,968,947	163,959,902	129,057,322	XXX	56,021,256	496,272	0	36,048,415	159,319,041
1199999. Total General Account Life and Annuity				108,097,225	61,144,063	4,769,804	174,011,092	129,057,322	XXX	56,021,256	496,272	0	41,186,843	163,082,280
1499999. Total General Account - Accident and Health U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1899999. Total General Account - Accident and Health Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
11285	03-0345211	01/01/2006	AZ Mont	0	1,000	0	1,000	0		0	1,000	0	0	1,000
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	4,379,076	126,916	0	4,505,992	0		0	0	0	0	0
16296	45-3249514	07/01/2016	Laclede Insurance Risk Services, Inc	1,547,615	64,585	84,300	1,696,500	1,300,000	0003	0	0	0	194,286	1,494,286
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	2,188,482	99,633	0	2,288,115	8,000,000	0004	0	0	0	0	2,288,115
14862	54-1846993	01/01/2004	NiSource Insurance Corporation, Inc.	5,532,501	283,840	17,115	5,833,456	0		8,520,862	0	0	68,928	5,833,456
13195	98-0648118	01/01/2010	Orcas, Ltd.	98,952,034	5,607,445	1,205,781	105,765,260	87,673,343	0005	0	0	0	8,147,167	95,820,510
13195	98-0648118	01/01/2012	Orcas, Ltd.	0	4,348,702	382,146	4,730,848	0		0	0	0	2,582,069	2,582,069
1999999. General Account - Accident and Health U.S. Non-Affiliates				112,599,708	10,532,121	1,689,342	124,821,171	96,973,343	XXX	8,520,862	1,000	0	10,992,450	108,019,436
00000	AA-1440076	01/01/2009	Sirius International Insurance Corporation	0	0	0	0	114,848	0006	0	0	0	0	0
2099999. General Account - Accident and Health Non-U.S. Non-Affiliates				0	0	0	0	114,848	XXX	0	0	0	0	0
2199999. Total General Account - Accident and Health Non-Affiliates				112,599,708	10,532,121	1,689,342	124,821,171	97,088,191	XXX	8,520,862	1,000	0	10,992,450	108,019,436
2299999. Total General Account Accident and Health				112,599,708	10,532,121	1,689,342	124,821,171	97,088,191	XXX	8,520,862	1,000	0	10,992,450	108,019,436
2399999. Total General Account				220,696,933	71,676,184	6,459,146	298,832,263	226,145,513	XXX	64,542,118	497,272	0	52,179,293	271,101,716

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
2699999. Total Separate Accounts - U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total Separate Accounts - Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total Separate Accounts - Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separate Accounts				0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				162,777,589	42,881,911	4,658,289	210,317,789	135,998,666	XXX	64,542,118	497,272	0	38,868,149	188,875,193
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				57,919,344	28,794,273	1,800,857	88,514,474	90,146,847	XXX	0	0	0	13,311,144	82,226,523
9999999 - Totals				220,696,933	71,676,184	6,459,146	298,832,263	226,145,513	XXX	64,542,118	497,272	0	52,179,293	271,101,716

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	121000248	Wells Fargo Bank	4,600,000
0002	1	021000089	Standard Chartered	34,425,323
0003	1	121000248	Wells Fargo Bank	1,300,000
0004	1	026008455	DZ Bank	8,000,000
0005	1	021000089	Standard Chartered	87,673,343
0006	1	021000089	Standard Chartered	114,848
0007	1	021000089	Citibank N.A.	7,750,000
0008	1	121000248	Wells Fargo Bank, NA	110,000
0008	1	021000089	Citibank N.A.	110,000
0008	1	021000021	JPMorgan Chase Bank, N.A.	110,000
0008	1	026009593	Bank of America, NA	110,000
0008	1	026002574	Barclays Bank PLC	82,500
0008	1	021001088	HSBC Bank USA, N.A.	82,500
0008	1	026009632	MUFG Bank Ltd New York Branch	110,000
0008	1	026009917	Australia and New Zealand Banking Group Ltd.	55,000
0008	1	121000248	Wells Fargo Bank, NA	82,500
0008	1	011000028	State Street Bank and Trust Company	55,000
0008	1	026004093	Royal Bank of Canada	82,500
0008	1	026001591	Standard Chartered Bank	55,000
0008	1	021000018	The Bank of New York Mellon	55,000
0009	1	026011947	The Shizuoka Bank, LTD	9,000,000
0009	1	026009674	Sumitomo Mitsui Banking Corp.	18,403,000
0010	1	026013343	KB Kookmin Bank New York Branch	18,642,000
0011	1	026009179	Credit Suisse AG	35,137,000

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

		1 2019	2 2018	3 2017	4 2016	5 2015
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	6,238,237	5,631,799	5,094,629	5,133,694	57,715,728
2.	Commissions and reinsurance expense allowances	404,523	414,645	434,546	431,408	683,164
3.	Contract claims	6,441,764	5,522,811	4,781,670	4,515,485	4,465,978
4.	Surrender benefits and withdrawals for life contracts	1,087,045	1,107,338	1,102,995	1,075,273	1,150,655
5.	Dividends to policyholders and refunds to members	1,696,090	1,737,617	1,941,819	1,976,424	171,770
6.	Reserve adjustments on reinsurance ceded	(267,511)	(113,020)	(293,237)	(114,853)	(49,171,374)
7.	Increase in aggregate reserve for life and accident and health contracts	(179,993)	(102,571)	895,738	590,250	45,695,968
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	284,493	273,307	194,433	220,104	254,178
9.	Aggregate reserves for life and accident and health contracts	65,581,337	65,848,003	66,035,147	65,196,197	64,638,262
10.	Liability for deposit-type contracts	3,791,063	3,940,193	(4,104,621)	(4,457,350)	(4,840,743)
11.	Contract claims unpaid	800,488	707,383	747,119	690,704	674,349
12.	Amounts recoverable on reinsurance	199,254	201,896	133,070	143,154	145,296
13.	Experience rating refunds due or unpaid	4,669	4,287	4,807	2,473	(230,280)
14.	Policyholders' dividends and refunds to members (not included in Line 10)	0	0	0	0	0
15.	Commissions and reinsurance expense allowances due	5,475	3,935	1,291	2,008	2,969
16.	Unauthorized reinsurance offset	27,731	8,065	11,528	9,092	16,053
17.	Offset for reinsurance with Certified Reinsurers	0	0	0	0	27
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	497	856	1,456	2,393	2,657
19.	Letters of credit (L)	226,146	232,397	206,518	180,741	152,207
20.	Trust agreements (T)	64,542	15,671	14,732	23,659	25,925
21.	Other (O)	0	0	0	0	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust	0	0	0	0	0
23.	Funds deposited by and withheld from (F)	0	0	0	0	0
24.	Letters of credit (L)	0	0	0	0	0
25.	Trust agreements (T)	0	0	0	0	0
26.	Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	138,645,320,050	0	138,645,320,050
2.	Reinsurance (Line 16)	209,398,296	(209,398,296)	0
3.	Premiums and considerations (Line 15)	3,461,155,045	284,493,454	3,745,648,499
4.	Net credit for ceded reinsurance	XXX	66,283,724,256	66,283,724,256
5.	All other admitted assets (balance)	3,724,337,492	0	3,724,337,492
6.	Total assets excluding Separate Accounts (Line 26)	146,040,210,883	66,358,819,414	212,399,030,297
7.	Separate Account assets (Line 27)	146,278,049,739	0	146,278,049,739
8.	Total assets (Line 28)	292,318,260,622	66,358,819,414	358,677,080,036
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	88,072,281,944	60,682,086,312	148,754,368,256
10.	Liability for deposit-type contracts (Line 3)	16,720,616,538	4,899,250,260	21,619,866,798
11.	Claim reserves (Line 4)	2,051,029,981	800,487,741	2,851,517,722
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	1,520,987,282	0	1,520,987,282
13.	Premium & annuity considerations received in advance (Line 8)	56,545,043	4,725,648	61,270,691
14.	Other contract liabilities (Line 9)	1,407,752,373	0	1,407,752,373
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	27,730,547	(27,730,547)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	497,272	0	497,272
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	0	0	0
19.	All other liabilities (balance)	25,086,754,198	0	25,086,754,198
20.	Total liabilities excluding Separate Accounts (Line 26)	134,944,195,178	66,358,819,414	201,303,014,592
21.	Separate Account liabilities (Line 27)	145,890,751,591	0	145,890,751,591
22.	Total liabilities (Line 28)	280,834,946,769	66,358,819,414	347,193,766,183
23.	Capital & surplus (Line 38)	11,483,313,853	XXX	11,483,313,853
24.	Total liabilities, capital & surplus (Line 39)	292,318,260,622	66,358,819,414	358,677,080,036
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	60,682,086,312		
26.	Claim reserves	800,487,741		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	4,725,648		
29.	Liability for deposit-type contracts	4,899,250,260		
30.	Other contract liabilities	0		
31.	Reinsurance ceded assets	209,398,296		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	66,595,948,257		
34.	Premiums and considerations	284,493,454		
35.	Reinsurance in unauthorized companies	27,730,547		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	0		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	0		
40.	Total ceded reinsurance payable/offsets	312,224,001		
41.	Total net credit for ceded reinsurance	66,283,724,256		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	50,223,745	35,680,403	17,083,608	13,321,513	116,309,269	1,216,489
2.	Alaska AK	L	6,875,866	2,788,678	2,810,038	19,181,883	31,656,465	214,541
3.	Arizona AZ	L	75,307,342	260,269,652	30,707,232	266,850,765	633,134,990	5,894,931
4.	Arkansas AR	L	26,276,278	153,084,290	12,604,514	31,444,059	223,409,141	1,776,182
5.	California CA	L	371,606,144	587,360,003	144,670,574	3,603,883,377	4,707,520,098	34,423,272
6.	Colorado CO	L	56,569,662	81,688,470	24,379,937	197,873,091	360,511,161	2,613,808
7.	Connecticut CT	L	60,039,265	121,220,666	43,175,308	212,704,108	437,139,346	4,494,418
8.	Delaware DE	L	25,765,885	16,966,716	5,760,528	17,219,111	65,712,241	4,307,783,243
9.	District of Columbia DC	L	14,822,085	3,040,875	6,791,027	71,124,926	95,778,912	64,818,762
10.	Florida FL	L	216,056,547	471,819,868	82,500,853	325,070,383	1,095,447,651	20,974,969
11.	Georgia GA	L	104,179,190	121,526,522	36,480,318	34,229,988	296,416,018	5,292,554
12.	Hawaii HI	L	24,430,403	7,237,533	7,999,148	75,454,431	115,121,515	1,741,075
13.	Idaho ID	L	15,961,200	26,986,619	5,126,124	98,095,963	146,169,905	551,969
14.	Illinois IL	L	161,434,575	779,584,700	67,801,608	319,662,582	1,328,483,465	18,741,626
15.	Indiana IN	L	98,683,884	120,455,851	23,528,923	17,170,336	259,838,995	2,554,467
16.	Iowa IA	L	30,193,242	34,146,487	12,924,930	14,344,530	91,609,188	2,913,642
17.	Kansas KS	L	26,970,259	34,699,702	11,320,800	21,590,918	94,581,680	2,006,154
18.	Kentucky KY	L	44,466,792	26,406,346	14,514,440	15,824,084	101,211,661	3,531,210
19.	Louisiana LA	L	72,150,451	37,717,645	19,165,052	11,815,695	140,848,843	2,570,785
20.	Maine ME	L	17,921,864	21,374,025	5,456,179	20,751,681	65,503,749	749,823
21.	Maryland MD	L	92,330,045	67,005,954	33,914,135	40,163,924	233,414,058	3,925,335
22.	Massachusetts MA	L	115,161,096	177,102,562	53,939,542	126,422,145	472,625,346	7,008,923
23.	Michigan MI	L	85,952,863	73,127,305	44,596,966	120,206,955	323,884,089	7,078,075
24.	Minnesota MN	L	142,523,212	124,303,378	41,024,340	88,938,455	396,789,384	5,570,051
25.	Mississippi MS	L	25,843,676	128,112,615	10,708,246	8,021,372	172,685,909	457,434
26.	Missouri MO	L	77,061,370	91,657,911	25,587,003	56,893,689	251,199,973	5,029,758
27.	Montana MT	L	8,215,191	18,122,393	4,495,553	89,299,109	120,132,246	234,162
28.	Nebraska NE	L	18,936,398	13,660,893	7,696,195	9,190,552	49,484,039	715,250
29.	Nevada NV	L	19,837,261	44,365,780	8,633,296	243,149,340	315,985,678	2,209,248
30.	New Hampshire NH	L	22,732,536	42,552,629	5,565,301	12,578,120	83,428,587	810,462
31.	New Jersey NJ	L	533,967,685	940,572,977	120,974,515	164,379,682	1,759,894,859	70,455,783
32.	New Mexico NM	L	28,136,980	38,652,136	6,184,195	289,086,115	362,059,427	820,215
33.	New York NY	L	347,722,275	199,864,700	150,736,560	382,165,603	1,080,489,138	379,480,236
34.	North Carolina NC	L	95,256,796	413,325,712	35,628,367	27,868,847	572,079,722	5,046,935
35.	North Dakota ND	L	6,690,123	3,344,270	3,970,098	15,238,153	29,242,644	367,678
36.	Ohio OH	L	125,299,564	161,180,323	63,994,925	163,324,677	513,799,489	5,683,725
37.	Oklahoma OK	L	37,193,499	33,883,452	15,754,693	28,995,288	115,826,932	2,189,596
38.	Oregon OR	L	24,815,813	59,633,237	12,546,743	596,724,757	693,720,550	3,978,278
39.	Pennsylvania PA	L	228,187,117	321,790,027	76,735,095	361,146,428	987,858,667	13,775,010
40.	Rhode Island RI	L	13,087,632	324,123,839	3,566,184	8,992,476	349,770,131	861,037
41.	South Carolina SC	L	56,372,059	130,617,871	28,370,341	26,202,205	241,562,475	4,343,131
42.	South Dakota SD	L	6,447,497	5,180,179	2,438,867	20,915,818	34,982,361	334,501
43.	Tennessee TN	L	93,507,317	116,342,698	34,744,831	48,537,118	293,131,964	13,642,084
44.	Texas TX	L	282,311,138	252,005,861	144,669,230	133,682,281	812,668,510	23,649,489
45.	Utah UT	L	21,933,111	61,403,149	8,875,593	150,166,176	242,378,029	429,161
46.	Vermont VT	L	7,669,909	6,177,113	1,523,033	12,431,163	27,801,218	500,690
47.	Virginia VA	L	95,126,330	68,780,929	41,439,802	57,771,268	263,118,329	5,802,062
48.	Washington WA	L	153,146,040	97,328,836	65,797,227	757,978,057	1,074,250,159	7,290,397
49.	West Virginia WV	L	19,676,335	32,550,172	8,189,023	(6,271,190)	54,144,340	866,382
50.	Wisconsin WI	L	81,257,691	102,003,766	24,886,835	27,440,365	235,588,657	2,841,067
51.	Wyoming WY	L	5,874,623	6,646,838	1,553,698	19,588,477	33,663,636	214,439
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	L	622,263	674,669	54,455	6,219,469	7,570,857	13
54.	Puerto Rico PR	L	5,407,975	1,585,868	1,501,373	(63,393)	8,431,823	214,622
55.	U.S. Virgin Islands VI	L	123,658	(24,447)	75,519	6,539,322	6,714,052	39
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	L	696,613	5,390,497	816,374	31,759,183	38,662,666	1,287,595
58.	Aggregate Other Alien OT	XXX	17,593,125	1,102,373	8,237,120	14,816,965	41,749,584	1,309,467
59.	Subtotal	XXX	4,396,651,495	7,108,203,517	1,674,226,413	9,528,112,396	22,707,193,821	5,063,286,247
90.	Reporting entity contributions for employee benefits plans	XXX	39,350,612	0	15,515,567	10,653,778	65,519,957	63,630
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	1,259,157,977	0	0	0	1,259,157,977	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	83,609,891	0	44,136	0	83,654,027	0
94.	Aggregate or other amounts not allocable by State	XXX	1,381,089,756	0	0	0	1,381,089,756	105,035,138
95.	Totals (Direct Business)	XXX	7,159,859,731	7,108,203,517	1,689,786,116	9,538,766,174	25,496,615,538	5,168,385,015
96.	Plus reinsurance assumed	XXX	7,065,120,001	3,023,942,455	0	0	10,089,062,456	0
97	Totals (All Business)	XXX	14,224,979,732	10,132,145,972	1,689,786,116	9,538,766,174	35,585,677,994	5,168,385,015
98.	Less reinsurance ceded	XXX	6,169,534,841	257,296	56,728,242	0	6,226,520,379	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	8,055,444,891	10,131,888,676	(c) 1,633,057,874	9,538,766,174	29,359,157,615	5,168,385,015
	DETAILS OF WRITE-INS							
58001.	ASM American Samoa	XXX	736	0	0	0	736	0
58002.	MNP Northern Mariana Islands	XXX	66,804	0	0	0	66,804	0
58003.	ALB Albania	XXX	1,056	0	0	0	1,056	0
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	17,524,530	1,102,373	8,237,120	14,816,965	41,680,989	1,309,467
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	17,593,125	1,102,373	8,237,120	14,816,965	41,749,584	1,309,467
9401.	Servicemember's Group Life Insurance	XXX	1,078,722,292	0	0	0	1,078,722,292	105,035,138
9402.	Paid up additions	XXX	301,837,712	0	0	0	301,837,712	0
9403.	Interest allowed on premium and considerations paid in advance	XXX	529,752	0	0	0	529,752	0
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	1,381,089,756	0	0	0	1,381,089,756	105,035,138

(a) Active Status Counts:

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

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Individual insurance premium and annuity considerations are allocated based on insured's residence. Group life insurance and group accident and health insurance are allocated based on location of lives. Credit life and credit health insurance are allocated based on location in which the credit transaction took place. Group annuity considerations are allocated on the location of lives. Deposit-type funds are allocated on the contractholder's principal place of business, except contracts where individual records are maintained, then allocated based on location.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10..

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	50,223,745	35,680,403	12,668,013	2,493,468	1,216,489	102,282,118
2. Alaska	AK	6,875,866	2,788,678	1,753,205	273,811	214,541	11,906,102
3. Arizona	AZ	75,307,342	260,269,652	18,239,536	7,458,403	5,894,931	367,169,863
4. Arkansas	AR	26,276,278	153,084,290	6,363,579	806,784	1,776,182	188,307,114
5. California	CA	371,606,144	587,360,003	89,957,982	38,304,910	34,423,272	1,121,652,310
6. Colorado	CO	56,569,662	81,688,470	15,609,010	6,679,446	2,613,808	163,160,397
7. Connecticut	CT	60,039,265	121,220,666	13,114,195	8,174,515	4,494,418	207,043,059
8. Delaware	DE	25,765,885	16,966,716	2,943,843	2,152,155	4,307,783,243	4,355,611,842
9. District of Columbia	DC	14,822,085	3,040,875	5,121,181	1,096,030	64,818,762	88,898,933
10. Florida	FL	216,056,547	471,819,868	52,226,515	23,220,205	20,974,969	784,298,104
11. Georgia	GA	104,179,190	121,526,522	23,527,091	9,017,919	5,292,554	263,543,276
12. Hawaii	HI	24,430,403	7,237,533	3,998,138	2,953,052	1,741,075	40,360,201
13. Idaho	ID	15,961,200	26,986,619	2,631,933	1,545,251	551,969	47,676,972
14. Illinois	IL	161,434,575	779,584,700	43,266,761	18,877,441	18,741,626	1,021,905,104
15. Indiana	IN	98,683,884	120,455,851	15,343,508	4,609,972	2,554,467	241,647,683
16. Iowa	IA	30,193,242	34,146,487	7,732,345	4,434,029	2,913,642	79,419,744
17. Kansas	KS	26,970,259	34,699,702	7,027,811	3,395,840	2,006,154	74,099,766
18. Kentucky	KY	44,466,792	26,406,346	9,444,907	3,181,611	3,531,210	87,030,866
19. Louisiana	LA	72,150,451	37,717,645	13,855,867	2,960,910	2,570,785	129,255,658
20. Maine	ME	17,921,864	21,374,025	2,131,328	2,729,400	749,823	44,906,440
21. Maryland	MD	92,330,045	67,005,954	17,496,341	13,804,206	3,925,335	194,561,880
22. Massachusetts	MA	115,161,096	177,102,562	39,174,079	11,384,047	7,008,923	349,830,708
23. Michigan	MI	85,952,863	73,127,305	24,844,184	15,536,174	7,078,075	206,538,601
24. Minnesota	MN	142,523,212	124,303,378	28,728,483	10,055,024	5,570,051	311,180,147
25. Mississippi	MS	25,843,676	128,112,615	8,225,188	1,333,283	457,434	163,972,196
26. Missouri	MO	77,061,370	91,657,911	17,248,423	5,878,598	5,029,758	196,876,061
27. Montana	MT	8,215,191	18,122,393	2,718,714	1,412,461	234,162	30,702,921
28. Nebraska	NE	18,936,398	13,660,893	4,709,457	2,269,645	715,250	40,291,643
29. Nevada	NV	19,837,261	44,365,780	6,171,723	1,757,863	2,209,248	74,341,875
30. New Hampshire	NH	22,732,536	42,552,629	3,218,774	1,786,528	810,462	71,100,929
31. New Jersey	NJ	533,967,685	940,572,977	87,802,183	28,277,379	70,455,783	1,661,076,007
32. New Mexico	NM	28,136,980	38,652,136	3,443,109	2,076,534	820,215	73,128,975
33. New York	NY	347,722,275	199,864,700	110,701,152	35,334,131	379,480,236	1,073,102,493
34. North Carolina	NC	95,256,796	413,325,712	17,498,324	14,894,439	5,046,935	546,022,206
35. North Dakota	ND	6,690,123	3,344,270	2,463,833	1,051,346	367,678	13,917,250
36. Ohio	OH	125,299,564	161,180,323	30,698,462	27,916,642	5,683,725	350,778,716
37. Oklahoma	OK	37,193,499	33,883,452	11,324,841	2,838,589	2,189,596	87,429,977
38. Oregon	OR	24,815,813	59,633,237	7,994,351	3,522,623	3,978,278	99,944,302
39. Pennsylvania	PA	228,187,117	321,790,027	50,059,535	20,522,029	13,775,010	634,333,718
40. Rhode Island	RI	13,087,632	324,123,839	1,796,135	1,192,861	861,037	341,061,505
41. South Carolina	SC	56,372,059	130,617,871	10,486,762	16,075,214	4,343,131	217,895,036
42. South Dakota	SD	6,447,497	5,180,179	1,182,557	1,100,706	334,501	14,245,440
43. Tennessee	TN	93,507,317	116,342,698	24,716,304	6,268,797	13,642,084	254,477,200
44. Texas	TX	282,311,138	252,005,861	107,297,849	19,776,987	23,649,489	685,041,324
45. Utah	UT	21,933,111	61,403,149	5,792,528	2,125,657	429,161	91,683,606
46. Vermont	VT	7,669,909	6,177,113	849,972	503,829	500,690	15,701,512
47. Virginia	VA	95,126,330	68,780,929	26,593,141	10,935,950	5,802,062	207,238,412
48. Washington	WA	153,146,040	97,328,836	46,424,340	7,434,651	7,290,397	311,624,263
49. West Virginia	WV	19,676,335	32,550,172	6,621,060	919,203	866,382	60,633,153
50. Wisconsin	WI	81,257,691	102,003,766	16,792,699	5,087,010	2,841,067	207,982,233
51. Wyoming	WY	5,874,623	6,646,838	538,499	752,452	214,439	14,026,851
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	622,263	674,669	45,927	2,520	13	1,345,392
54. Puerto Rico	PR	5,407,975	1,585,868	1,192,543	39,898	214,622	8,440,906
55. U.S. Virgin Islands	VI	123,658	(24,447)	58,372	11,984	39	169,605
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	696,613	5,390,497	750,055	63,696	1,287,595	8,188,455
58. Aggregate Other Alien	OT	17,593,125	1,102,373	7,625,050	187,370	1,309,467	27,817,385
59. Total		4,396,651,495	7,108,203,517	1,080,241,697	418,495,478	5,063,286,247	18,066,878,434

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

Names of Parent, Subsidiaries or Affiliates	NAIC Company Code	Federal ID Number	Domiciliary Location
Prudential Financial, Inc.		22-3703799	NJ
Assurance IQ, LLC		81-1285645	WA
Assurance Intelligence, LLC			WA
National Family Assurance Group, LLC			WA
Cibecue, LLC			DE
Coconino, LLC			DE
Commerce Street Investments LLC			DE
Coolidge, LLC			DE
Essex, LLC			DE
Flagstaff, LLC			DE
Greenlee, LLC			DE
Hirakata, LLC		47-2196234	DE
Maricopa, LLC			DE
Morenci, LLC			DE
PGIM Holding Company LLC		14-1960383	DE
PGIM Real Estate Finance Holding Company		22-3776860	NJ
PGIM Real Estate Finance, LLC		22-3529425	DE
Capital Agricultural Property Services, Inc.		22-2661428	DE
Gateway Holdings II, LLC			DE
Mulberry Street Investment, L.P.			DE
Mulberry Street Partners, LLC			DE
Gateway Holdings, LLC			DE
Mulberry Street Investment, L.P.			DE
Mulberry Street Partners, LLC			DE
PGIM Agricultural Investments GP, LLC		83-0906062	DE
PGIM Agricultural Investors, LP		83-1893258	DE
PAI Bay Farm, LLC			DE
PAI Bayrock Groves, LLC		37-1942002	DE
PAI Belvidere Farms, LLC		84-1978809	DE
PAI Delano 1500 Ranches, LLC		30-1195605	DE
PAI Flicker Orchard, LLC		61-1928170	DE
PAI Good Hope Farm, LLC		82-3900341	DE
PAI Hills Valley Ranches, LLC		84-2551309	DE
PAI Holly Hill Groves, LLC		82-3880078	DE
PAI Hunt Farm, LLC		35-2661409	DE
PAI Lake Placid Groves, LLC		32-0599366	DE
PAI Wallula Gap Vineyard, LLC		30-1193213	DE
PGIM REF Intermediary Services, Inc.		22-3529425	DE
Prudential Asset Resources, Inc.		75-2927192	DE
Prudential Mortgage Capital Asset Holding Company, LLC		76-0847121	DE
Prudential Mortgage Capital Funding, LLC		22-3529427	DE
PMCF Holdings, LLC			DE
PMCF Properties, LLC			DE
Prudential Mortgage Capital Holdings, LLC		54-1647759	DE
Prudential Affordable Mortgage Company, LLC		54-1890355	DE
Prudential Multifamily Mortgage, LLC		54-1561741	DE
Prudential Huntoon Paige Associates, LLC			DE
PGIM Strategic Investments, Inc.		11-3657742	DE
PGIM Agricultural Investors, LP		83-1893258	DE
PGIM Fixed Income Alternatives Fund, L.P.			DE
PGIM Foreign Investments, Inc.		51-0401161	DE
Glenealy International Limited			VGB
PGA Asian Retail Limited			BMU
PGA European Limited			BMU
PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.			MEX
PGIM Real Estate S. de R.L. de C.V.			MEX
PLA Co-Investor LLC		27-2809795	DE
PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.			MEX
PREI International, Inc.		51-0401156	DE
PGIM MetaProp Investor LP LLC		20-0895283	DE
PRECO ACCOUNT III LLC		20-4052755	DE
PRECO ACCOUNT PARTNERSHIP III, LP		20-4053134	DE
PRECO Account IV LLC			DE
PRECO Account Partnership IV LP		26-2806036	DE
PGIM Warehouse, Inc.		22-3760580	DE
PGIM, Inc.		22-2540245	NJ
AREF GP Ltd.			CYM
Brazilian Capital Fund GP Limited			CYM
Commerce Street Holdings, LLC		26-3060201	DE
Columbus Drive Partners, L.P.			DE
EuroPRISA Management Company S.A.			LUX
Everbright PGIM Fund Management Co., Ltd.			CHN
IVP Fund GP LLC			DE
Jennison Associates LLC		52-2069785	DE
Market Street Holdings IV, LLC		45-4282123	DE
Lake Street Partners IV, L.P.		61-1672492	DE
Prudential Capital Partners Management Fund IV, L.P.		46-0975452	DE
Mulberry Street Holdings, LLC			DE

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

Stetson Street Partners, L.P.	51-0536180	DE
PGIM (Australia) Pty Ltd		AUS
PGIM (Singapore) Pte. Ltd.		SGP
AREF Cayman Co Ltd.		CYM
PGIM (Shanghai) Company Ltd.		CHN
PGIM Overseas Investment Fund Management (Shanghai) Company Ltd		CHN
PGIM Broad Market High Yield Bond Partners, LLC		DE
PGIM Broad Market High Yield Bond Fund, L.P.	82-3190074	DE
PGIM Financial Limited		GBR
PGIM (Scots) Limited		GBR
PPPF General Partner LLP		GBR
Pramerica (Scots) CP GP LLP		GBR
ASPF III (Scots) L.P.		GBR
German Retail Income CP LP		GBR
Pramerica Property Partners Fund (Scotland) Limited Partnership		GBR
Pramerica Real Estate Capital I (Scotland) Limited Partnership		GBR
Pramerica Real Estate Capital II (Scots) Limited Partnership		GBR
Pramerica Real Estate Capital III (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital IV (Scots) Limited Partnership		GBR
Pramerica Real Estate Capital V (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital VI (Scots) Limited Partnership		GBR
Preco III (Scotland) Limited Partnership		GBR
Pramerica Europrisa Feeder GP LLP		GBR
Pramerica General Partner LLP		GBR
Pramerica PRECAP I GP LLP		GBR
Pramerica PRECAP II GP LLP		GBR
Pramerica PRECAP III GP LLP		GBR
Pramerica PRECAP IV GP LLP		GBR
PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP		GBR
PRAMERICA PRECAP VI GP LLP		GBR
Pramerica Real Estate Capital I GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital IV GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital V (Netherlands) GP LLP		GBR
PRECO III GP LLP		GBR
PGIM Fund Management Limited		GBR
PGIM Limited		GBR
PGIM Management Partner Limited		GBR
ASPF III (Scots) L.P.		GBR
BSC CP LP		GBR
Pramerica EVP CP LP		GBR
Pramerica Pan European Real Estate (Scots) LP		GBR
Pramerica Real Estate Capital VI (Scots) Limited Partnership		GBR
PGIM Netherlands B.V.		NLD
PGIM Real Estate CD S.a.r.l.		LUX
PGIM Real Estate Luxembourg S.A.		LUX
PPPF General Partner LLP		GBR
Pramerica (Scots) CP GP LLP		GBR
Pramerica Europrisa Feeder GP LLP		GBR
Pramerica Fixed Income Funds Management Limited		IRL
Pramerica General Partner LLP		GBR
Pramerica PRECAP I GP LLP		GBR
Pramerica PRECAP II GP LLP		GBR
Pramerica PRECAP III GP LLP		GBR
Pramerica PRECAP IV GP LLP		GBR
PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP		GBR
PRAMERICA PRECAP VI GP LLP		GBR
Pramerica Real Estate Capital I GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital IV GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital IV GP Limited		GBR
Pramerica Real Estate Capital V (Netherlands) GP LLP		GBR
PRECO III GP LLP		GBR
Pricoa Capital Group (Ireland) Limited		IRL
PRICOA Capital Group Limited		GBR
Pricoa Capital Group (Ireland) Limited		IRL
PRICOA Management Partner Limited		GBR
Sterling Private Placement Management LLP		GBR
QMA Wadhwani LLP		GBR
Sterling Private Placement Management LLP		GBR
Wadhwani Capital Limited		GBR
QMA Wadhwani LLP		GBR
PGIM Fixed Income Alternatives GP, LLC		DE
PGIM Korea Inc.		KOR
PGIM Real Estate (Japan) Ltd.		JPN
Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership		JPN
Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership		JPN
PGIM Real Estate Brazil Investimentos Imobiliarios Ltda.		BRA
PGIM Real Estate Carry & Co-Invest GP, LLC		DE
PGIM Real Estate Inmuebles, S. de R.L. de C.V		MEX
PGIM Real Estate Carry & Co-Invest, L.P.	82-2357113	DE
PGIM Real Estate Inmuebles, S. de R.L. de C.V		MEX
PGIM Real Estate Co-Invest Holdings, LLC	20-4328897	DE
PGIM Real Estate Global Debt GP, LLC		DE
PGIM Real Estate S. de R.L. de C.V.		MEX

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

PGIM Real Estate U.S. Debt Fund GP, LLC	82-1671984	DE
PGIM USPF VI Manager, LLC		DE
PIM KF Blocker Holdings LLC		DE
PIM KF Blocker V Holdings LLC		DE
PIM USPF V Manager LLC		DE
USPF V Carry LLC	46-3190806	DE
USPF V Co-Invest LLC	46-3199904	DE
USPF V Investment LP	46-3211288	DE
USPF V Investment LP	46-3211288	DE
PLA Administradora, LLC		DE
PLA Asesoria Profesional II, S. de R.L. de C.V.		MEX
PGIM Real Estate Mexico S.C.		MEX
PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.		MEX
PLA Administradora Industrial SRL		MEX
PLA Administradora, S. de R.L. de C.V.		MEX
PLA Asesoria Profesional, S.de R.L. de C.V.		MEX
PGIM Real Estate Mexico S.C.		MEX
PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.		MEX
PLA Administradora Industrial SRL		MEX
PLA Administradora, S. de R.L. de C.V.		MEX
PLA Mexico Industrial Manager I LLC	20-0369929	DE
PLA Mexico Industrial Manager II LLC	20-2958294	DE
PLA Mexico Residential Manager I, LLC		DE
PLA Residential Fund III Manager, LLC	26-0807837	DE
PLA Residential Fund III Aggregating Manager, LLC	26-1748223	DE
PLA Residential Fund III Limited Manager, LLC	26-1870506	DE
PLA Residential Fund IV Manager, LLC	26-1797297	DE
PLA Residential Fund IV Aggregating Manager, LLC	26-3706638	DE
PLA Retail Fund I Manager, LLC	20-3935670	DE
PLA Retail Fund I Blue, LP	20-5408319	DE
PLA Retail Fund I Red, LP	20-5505067	DE
PLA Retail Fund I, LP	20-5029185	DE
PLA Retail Fund II Manager, LLC		DE
PLA Retail Fund II Aggregating Manager, LLC		DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP	81-1590365	DE
PLA Retail Fund II, LP	47-2096107	DE
PLA Retail Fund II, LLC		DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP	81-1590365	DE
PLA Retail Fund II, LP	47-2096107	DE
PLA Services Manager Mexico, LLC	38-3869145	DE
PLA Asesoria Profesional II, S. de R.L. de C.V.		MEX
PLA Asesoria Profesional, S.de R.L. de C.V.		MEX
PREFG Hanwha Manager, LLC	46-4151721	DE
PREI Acquisition I, Inc.	76-0716270	DE
EuroCore GP S.à r.l.		LUX
EVP II GP S.à r.l.		LUX
EVP II Sweden Resi I GP S.à r.l.		LUX
PEREF II Co-Invest 1 GP S.à r.l.		LUX
PEREF II PV S.r.l		ITA
PEREF II GP S.á r.l.		LUX
PGIM AVP IV GP S.à r.l.		LUX
PGIM LTIF Berlin GP S.à r.l.		LUX
PGIM LTIF Berlin MLP S.àr.l.		LUX
PGIM M Campus GP S.á r.l.		LUX
PGIM Real Estate Capital VII GP S.à r.l.		LUX
PGIM Real Estate Debt GmbH		DEU
PGIM Real Estate Management Luxembourg S.a.r.l.		LUX
PGIM REF Europe GP S.à r.l.		LUX
PGIM REF EUROPE SCSp		LUX
PREI Acquisition II, Inc.	87-0692760	DE
PGIM Real Estate Germany AG		DEU
Asia Property Fund III GP S.a.r.l.		LUX
ASPF II - Feeder Fund GmbH		DEU
ASPF II Management GmbH		DEU
ASPF II - Verwaltungs - GmbH & Co. KG		DEU
BSC CP LP		GBR
European Value Partners GP S.a.r.l.		LUX
EuroPRISA Management Company S.A.		LUX
PGIM LTIF GP S.à.r.l.		LUX
PGIM Real Estate Carry & Co-Invest GP S.á r.l.		LUX
PGIM Real Estate Carry & Co-Invest SCSp		LUX
PGIM Real Estate France SAS		FRA
PGIM Real Estate Luxembourg S.A.		LUX
Pramerica (Luxembourg) CP GP S.a.r.l.		LUX
TMW ASPF I Verwaltungs GmbH & Co. KG		DEU
TMW ASPF Management GmbH		DEU
United States Property Fund VI GP S.à r.l.		LUX
PREI Acquisition LLC		DE
Prudential/TMW Real Estate Group LLC	76-0716270	DE
Rock Marty GP S.à r.l.		LUX
TMW Real Estate Group, LLC	58-1469519	DE
TMW Management, LLC	58-2446544	GA
TMW Realty Advisors, LLC	58-1469519	GA

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

TMW USPF Verwaltungs GmbH			DEU
USPF V - Verwaltungs - GmbH & Co. KG			DEU
PREI HYDG, LLC			DE
PRISA Fund Manager LLC		46-1234240	DE
PRISA II Fund Manager LLC			DE
PRISA III Fund PIM, LLC		26-0703167	DE
PRISA III Fund GP, LLC		26-0703262	DE
PRREF II Fund Manager LLC			DE
Pru Alpha Partners I, LLC		33-1184402	DE
Pru Fixed Income Emerging Markets Partners I, LLC			DE
Prudential Capital Group, L.P.		36-4378881	DE
Prudential Fixed Income Global Liquidity Relative Value Partners, LLC			DE
Prudential Fixed Income U.S. Relative Value Partners, LLC			DE
Prudential HYDF Carry/Co-Invest, L.P.		45-2655994	DE
Prudential U.S. Real Estate Debt Fund GP LLC		45-2656216	DE
Prudential Private Placement Investors L.P.		22-3217050	DE
Prudential Private Placement Investors, Inc.		22-3258762	NJ
Prudential Private Placement Investors L.P.		22-3217050	DE
Prudential Trust Company		23-2189568	PA
QMA LLC		33-1077887	NJ
Ross Avenue Energy Fund Holdings, LLC		47-3614179	DE
Prudential Capital Energy Opportunity Fund, L.P.		47-3551881	DE
Prudential Capital Energy Partners, L.P.		47-3566520	DE
PRUDENTIAL CAPITAL ENERGY PARTNERS MANAGEMENT (FEEDER), LLC			DE
Prudential Capital Energy Partners Management Fund, L.P.		47-3590499	DE
Senior Housing Partners IV L.L.C.		45-2222533	DE
Senior Housing Partners V, LLC		47-1982804	DE
SENIOR HOUSING PARTNERS VI GP LLC		83-1479515	DE
Senior Housing Partnership Fund IV L.L.C.		45-2228275	DE
SENIOR HOUSING PARTNERSHIP FUND VI GP LLC		83-1460765	DE
SHP IV Carried Interest, LP		46-2533632	DE
SHP V Carried Interest, L.P.		47-1993225	DE
Senior Housing Partnership Fund V, LLC		47-1981127	DE
SMP Holdings, Inc.		22-3451934	DE
TRGOAG Company, Inc.		22-3195450	DE
Wabash Avenue Holdings V, LLC		81-2692248	DE
PCP V Cayman AIV GP, L.P.			CYM
PRUDENTIAL CAPITAL ENERGY PARTNERS MANAGEMENT (FEEDER), LLC			DE
Wabash Avenue Partners V, L.P.		81-2679691	DE
Waveland Avenue Holdings I, LLC		84-2857360	DE
Waveland Avenue Partners I (Ireland), L.P.			DE
Waveland Avenue Partners I (US), L.P.			DE
Waveland Avenue Partners I (Ireland), L.P.			DE
Waveland Avenue Partners I (US), L.P.			DE
PIFM Holdco, LLC		13-4122960	DE
PGIM Investments LLC		22-3468527	NY
PGIM Strategic Financing LLC			DE
PGIM International Financing Inc.		83-2672711	DE
PGIM European Financing Limited			BMU
Prudential Investment Management Services LLC		37-1610226	DE
Prudential Mutual Fund Services LLC		22-3489487	NY
Pruco Assignment Corporation			BRB
PRUCO, LLC		22-1916652	NJ
Prudential Capital and Investment Services, LLC		22-2422630	DE
Broome Street Holdings, LLC			DE
Braeloch Successor Corporation		52-1410008	DE
Braeloch Holdings Inc.		72-1195798	DE
Graham Resources, Inc.		72-0839016	DE
Graham Royalty, Ltd.		72-0899620	LA
Prudential Equity Group, LLC		22-2347336	DE
Prudential Securities Secured Financing Corporation		13-3526694	DE
Prudential Securities Structured Assets, Inc.		31-0944462	DE
Pruservicos Participacoes Ltda.			BRA
Kyoei do Brasil Companhia de Seguros			BRA
Prudential do Brasil Seguros de Vida S.A.			BRA
Prudential do Brasil Vida em Grupo S.A.			BRA
Prudential Annuities Holding Company, Inc.		13-3921265	DE
Prudential Annuities, Inc.		06-1198540	DE
AST Investment Services, Inc.		06-1332633	CT
Prudential Annuities Distributors, Inc.		06-1212909	DE
Prudential Annuities Information Services & Technology Corporation		06-1181537	DE
Prudential Annuities Life Assurance Corporation	86630	06-1241288	AZ
Ironbound Fund LLC		80-0588812	DE
PGIM Fixed Income Alternatives Fund, L.P.			DE
Passaic Fund LLC		82-5270007	DE
PGIM Fixed Income Alternatives Fund, L.P.			DE
PGIM Agricultural Investors, LP		83-1893258	DE
Prudential QOZ Investment Fund 1, LLC		83-3152819	DE
Vailsburg Fund LLC		61-1719773	DE
Prudential IBH Holdco, Inc.		22-3804354	DE
Prudential Bank & Trust, FSB		58-1861313	US
Prudential International Insurance Holdings, Ltd.		51-0389061	DE
DHFL PRAMERICA LIFE INSURANCE COMPANY LIMITED			IND

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

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

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

Prudential Retirement Financial Services Holding LLC			DE
Global Portfolio Strategies, Inc.		06-1055669	CT
Prudential Workplace Solutions Group Services, LLC			DE
Quartzsite, LLC			DE
The Prudential Insurance Company of America	68241	22-1211670	NJ
Broad Street Global Advisors LLC			DE
Campus Drive, LLC			DE
Colico II, Inc.		65-1188865	DE
COLICO, INC.		26-0004065	DE
Coral Reef GP			CYM
Coral Reef, L.P.			CYM
Cottage Street Investments LLC			DE
Cottage Street Orbit Acquisition, LLC			DE
Don Cesar Investor LLC			DE
Dryden Arizona Reinsurance Term Company	14296	41-2214052	AZ
Dryden Finance II, LLC		22-3626219	DE
Edison Place Senior Note LLC		26-2159422	DE
GA 1600 Commons LLC			DE
GA 333 Hennepin Investor LLC		82-5255153	DE
GA/MDI 333 Hennepin Associates LLC		82-3477796	DE
GA Bay Area GP LLC		82-5049621	DE
GA Bay Area Investor LLC		82-5218431	DE
GA Belden LLC			DE
GA Cal Crossings, LLC			DE
GA CLARENDON LLC			DE
GA Collins LLC		81-3122403	DE
MC GA COLLINS HOLDINGS LLC			DE
MC GA COLLINS REALTY LLC		81-3680884	DE
GA E. 22nd Street Apartments Holdings LLC		82-5073220	DE
210-220 E. 22nd Street SSGA Owner, LLC		47-4878597	DE
GA East 86 Street LLC		81-1497433	DE
GA JHCII LLC			DE
GA Manor at Harbour Island, LLC			DE
Manor at Harbour Island, LLC		81-1191446	DE
GA MENLO PARK INVESTOR LLC		82-5093453	DE
GA Metro LLC		81-1517096	DE
GA Mission LLC		81-1496828	DE
GA TRITON INVESTOR LLC		82-5245041	DE
GA W Paces LLC			DE
Gateway CDE LLC		20-8190723	DE
GIBRALTAR BSN HOLDINGS SDN BHD			MYS
Gibraltar BSN Life Berhad			MYS
NorthBound Emerging Manager Fund II-A, LP.			NY
Gibraltar Universal Life Reinsurance Company	16089	81-4923311	AZ
Ironbound Fund LLC		80-0588812	DE
Vailsburg Fund LLC		61-1719773	DE
Green Tree GP			CYM
Halsey Street Investments LLC			DE
Impact Investments Bridges UK S.a.r.l			LUX
Inter-Atlantic G Fund, L.P.			DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
TENSATOR HOLDINGS LTD			GBR
Orchard Street Acres Inc.		46-4516531	DE
Passaic Fund LLC		82-5270007	DE
PFI EM-Tech Fund I, LLC		83-3561487	DE
PGIM Broad Market High Yield Bond Fund, L.P.		82-3190074	DE
PGIM Loan Originator Manager Limited			GBR
PGIM REF Europe GP, LLP			GBR
PGIM REF Europe Member, LLC			DE
PGIM REF Europe GP, LLP			GBR
PGIM REF EUROPE SCSp			LUX
PGIM REF Europe, L.P.			GBR
Pine Tree GP			CYM
PLA Retail Fund I, LP		20-5029185	DE
PR GA SCP Apartments, LLC		81-1517254	DE
SCP Apartments, LLC		47-3512192	DE
Pramerica (Hong Kong) Holdings Limited			HKG
Pramerica Fosun Life Insurance Co., Ltd.			CHN
Pramerica Holdings Ltd			GBR
PGIM European Services Limited			GBR
PRECO ACCOUNT PARTNERSHIP III, LP		20-4053134	DE
PRECO Account Partnership IV LP		26-2806036	DE
Pru 101 Wood LLC			DE
PRU 3XSquare, LLC			DE
Pruco Life Insurance Company	79227	22-1944557	AZ
Edison Place Senior Note LLC		26-2159422	DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
Passaic Fund LLC		82-5270007	DE
Pruco Life Insurance Company of New Jersey	97195	22-2426091	NJ
Ironbound Fund LLC		80-0588812	DE
Prudential Global Funding LLC		33-1106788	DE

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

PT PFI Mega Life Insurance			IDN
Vailsburg Fund LLC		61-1719773	DE
Pruco Securities, LLC			NJ
Prudential Agricultural Property Holding Company, LLC			DE
Prudential Arizona Reinsurance Captive Company	14299	33-1095301	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Arizona Reinsurance Term Company	14300	27-1629186	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Arizona Reinsurance Universal Company	14298	45-2941561	AZ
Ironbound Fund LLC		80-0588812	DE
SVIIT Holdings, Inc.		22-3451932	DE
Prudential Commercial Property Holding Company, LLC			DE
Prudential Customer Solutions LLC		81-4212917	DE
Prudential Financial Securities Investment Trust Enterprise			TWN
Prudential Funding, LLC		22-2231168	NJ
Prudential Global Funding LLC		33-1106788	DE
Prudential Impact Investments Mortgage Loans LLC			DE
Prudential Impact Investments Private Debt LLC			DE
Prudential Impact Investments Private Equity LLC			DE
Prudential QOZ Investment Fund 1, LLC		83-3152819	DE
Prudential Industrial Properties, LLC			DE
Prudential Insurance Agency, LLC		36-4576911	NJ
Prudential Legacy Insurance Company of New Jersey	13809	27-2457213	NJ
Chadwick Boulevard Investment Holdings Co., LLC		36-4774952	DE
Adlerwerke CB Investment LLC		90-1033806	DE
CB German Retail LLC			DE
Edison Place Senior Note LLC		26-2159422	DE
PGIM Loan Originator Manager Limited			GBR
Strand Investments Limited			CYM
PRUDENTIAL MORTGAGE SKP MEMBER LLC			DE
PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC			DE
PRUDENTIAL MORTGAGE SKP REIT LLC		82-1899457	DE
PRUDENTIAL MORTGAGE SKP VENTURE LLC		82-1919449	DE
PRUDENTIAL MORTGAGE SKP REIT LLC		82-1899457	DE
Prudential Realty Securities, Inc.		22-2429253	DE
Prudential 900 Aviation Boulevard, LLC			DE
Prudential Retirement Holdings, LLC			DE
MC Insurance Agency Services, LLC		95-4846137	CA
Mullin TBG Insurance Agency Services, LLC		20-4106571	DE
TBG Insurance Services Corporation		20-2004636	DE
Mullin TBG Insurance Agency Services, LLC		20-4106571	DE
Prudential Retirement Insurance and Annuity Company	93629	06-1050034	CT
Edison Place Senior Note LLC		26-2159422	DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
PRIAC Property Acquisitions, LLC			DE
Prudential Seguros, S.A.			ARG
Prudential Structured Settlement Company		22-3813545	DE
Prudential Term Reinsurance Company	15456	46-4641980	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Universal Reinsurance Company	15344	90-1009745	AZ
Ironbound Fund LLC		80-0588812	DE
Residential Services Corporation of America LLC		52-1618675	DE
The Prudential Home Mortgage Company, Inc.		22-2221081	NJ
Rock Global Real Estate LLC		90-0804297	DE
Rock European Real Estate Holdings S.àr.l.			LUX
Rock UK Real Estate Holdings S.àr.l.			LUX
Rock Kensington Limited			GGY
Thurloe Commercial Guernsey Limited			GGY
Rock Oxford S.a r.l.			LUX
Kyarra S.a r.l.			LUX
Rock UK Real Estate II S.a.r.l.			LUX
Rosado Grande LLC			DE
Ross Avenue Minerals 2012, LLC			DE
Dale/P Minerals LP			TX
The Prudential Assigned Settlement Services Corp.		22-3444614	NJ
The Prudential Brazilian Capital Fund LP			CYM
Times Square Center Associates			NY
Vailsburg Fund LLC		61-1719773	DE
The Prudential Real Estate Financial Services of America, Inc.		33-0454677	CA
Vantage Casualty Insurance Company	11821	06-1709211	IN
Yavapai LLC			DE

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		00000	22-3703799	3091924	0001137774	New York Stock Exchange	Prudential Financial, Inc.	NJ				0.000			
		00000	81-1285645				Assurance IQ, LLC	WA	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Assurance Intelligence, LLC	WA	NIA	Assurance IQ, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					National Family Assurance Group, LLC	WA	NIA	Assurance IQ, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Cibecue, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Coconino, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Commerce Street Investments LLC	DE	NIA	Prudential Financial, Inc.		100.000	Prudential Financial, Inc.	N	
		00000					Coolidge, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Essex, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Flagstaff, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Greenlee, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-2196234				Hirakata, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Maricopa, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Morenci, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	14-1960383				PGIM Holding Company LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3776860				PGIM Real Estate Finance Holding Company	NJ	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3529425				PGIM Real Estate Finance, LLC	DE	NIA	PGIM Real Estate Finance Holding Company	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2661428				Capital Agricultural Property Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Gateway Holdings II, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings II, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Mulberry Street Partners, LLC	DE	NIA	Mulberry Street Investment, L.P.	Ownership	28.820	Prudential Financial, Inc.	N	
		00000					Gateway Holdings, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Mulberry Street Partners, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	71.180	Prudential Financial, Inc.	N	
		00000	83-0906062				PGIM Agricultural Investments GP, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	83-1893258				PGIM Agricultural Investors, LP	DE	NIA	PGIM Agricultural Investments GP, LLC	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					PAI Bay Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	37-1942002				PAI Bayrock Groves, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	84-1978809				PAI Belvidere Farms, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	30-1195605				PAI Delano 1500 Ranches, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	61-1928170				PAI Flicker Orchard, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-3900341				PAI Good Hope Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	84-2551309				PAI Hills Valley Ranches, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-3880078				PAI Holly Hill Groves, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	35-2661409				PAI Hunt Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	32-0599366				PAI Lake Placid Groves, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	30-1193213				PAI Wallula Gap Vineyard, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3529425				PGIM REF Intermediary Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	75-2927192				Prudential Asset Resources, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	76-0847121				Prudential Mortgage Capital Asset Holding Company, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3529427				Prudential Mortgage Capital Funding, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PMCF Holdings, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PMCF Properties, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	54-1647759				Prudential Mortgage Capital Holdings, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	54-1890355				Prudential Affordable Mortgage Company, LLC	DE	NIA	Prudential Mortgage Capital Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	54-1561741				Prudential Multifamily Mortgage, LLC	DE	NIA	Prudential Mortgage Capital Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Huntoon Paige Associates, LLC	DE	NIA	Prudential Multifamily Mortgage, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	11-3657742				PGIM Strategic Investments, Inc.	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	83-1893258				PGIM Agricultural Investors, LP	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	15.000	Prudential Financial, Inc.	N	
		00000	51-0401161				PGIM Foreign Investments, Inc.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Glenealy International Limited	VGB	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

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		00000					PGA Asian Retail Limited	BMU	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGA European Limited	BMU	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	.1.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	.0.033	Prudential Financial, Inc.	N	
		00000	27-2809795				PLA Co-Investor LLC	DE	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.	MEX	NIA	PLA Co-Investor LLC	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	51-0401156				PREI International, Inc.	DE	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-0895283				PGIM MetaProp Investor LP LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4052755				PRECO ACCOUNT III LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4053134				PRECO ACCOUNT PARTNERSHIP III, LP	DE	NIA	PRECO ACCOUNT III LLC	Ownership	.0.200	Prudential Financial, Inc.	N	
		00000					PRECO Account IV LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2806036				PRECO Account Partnership IV LP	DE	NIA	PRECO Account IV LLC	Ownership	.0.200	Prudential Financial, Inc.	N	
		00000	22-3760580				PGIM Warehouse, Inc.	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2540245				PGIM, Inc.	NJ	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					AREF GP Ltd.	CYM	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Brazilian Capital Fund GP Limited	CYM	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-3060201				Commerce Street Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Columbus Drive Partners, L.P.	DE	NIA	Commerce Street Holdings, LLC	Ownership	30.250	Prudential Financial, Inc.	N	
		00000					EuroPRISA Management Company S.A.	LUX	NIA	PGIM, Inc.	Ownership	.0.800	Prudential Financial, Inc.	N	
		00000					Everbright PGIM Fund Management Co., Ltd.	CHN	NIA	PGIM, Inc.	Ownership	45.000	Prudential Financial, Inc.	N	
		00000					IVP Fund GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	52-2069785				Jennison Associates LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	45-4282123				Market Street Holdings IV, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	61-1672492				Lake Street Partners IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	32.650	Prudential Financial, Inc.	N	
		00000	46-0975452				Prudential Capital Partners Management Fund IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	.8.930	Prudential Financial, Inc.	N	
		00000					Mulberry Street Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	51-0536180				Stetson Street Partners, L.P.	DE	NIA	Mulberry Street Holdings, LLC	Ownership	34.600	Prudential Financial, Inc.	N	
		00000					PGIM (Australia) Pty Ltd	AUS	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM (Singapore) Pte. Ltd.	SGP	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					AREF Cayman Co Ltd.	CYM	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	.0.000	Prudential Financial, Inc.	N	
		00000					PGIM (Shanghai) Company Ltd.	CHN	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Overseas Investment Fund Management (Shanghai) Company Ltd	CHN	NIA	PGIM (Shanghai) Company Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Broad Market High Yield Bond Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-3190074				PGIM Broad Market High Yield Bond Fund, L.P.	DE	NIA	PGIM Broad Market High Yield Bond Partners, LLC	Ownership	.0.000	Prudential Financial, Inc.	N	
		00000					PGIM Financial Limited	GBR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM (Scots) Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PPPF General Partner LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica (Scots) CP GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					ASPF III (Scots) L.P.	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	.0.010	Prudential Financial, Inc.	N	
		00000					German Retail Income CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	89.000	Prudential Financial, Inc.	N	
		00000					Pramerica Property Partners Fund (Scotland) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital I (Scotland) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	51.520	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital II (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	58.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital III (Scots), Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	55.000	Prudential Financial, Inc.	N	

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		00000					Pramerica Real Estate Capital IV (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	55.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	63.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	58.000	Prudential Financial, Inc.	N	
		00000					Preco III (Scotland) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Europrisa Feeder GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica General Partner LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP I GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP II GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP III GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP IV GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PRAMERICA PRECAP VI GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital I GP (Scots Feeder) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital IV GP (Scots Feeder) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital V (Netherlands) GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PRECO III GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PGIM Fund Management Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Management Partner Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					ASPF III (Scots) L.P.	GBR	NIA	PGIM Management Partner Limited	Ownership	99.990	Prudential Financial, Inc.	N	
		00000					BSC CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	32.000	Prudential Financial, Inc.	N	
		00000					Pramerica EVP CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	11.760	Prudential Financial, Inc.	N	
		00000					Pramerica Pan European Real Estate (Scots) LP	GBR	NIA	PGIM Management Partner Limited	Ownership	70.500	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	PGIM Management Partner Limited	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					PGIM Netherlands B.V.	NLD	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate CD S.a.r.l.	LUX	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Luxembourg S.A.	LUX	NIA	PGIM Financial Limited	Ownership	0.020	Prudential Financial, Inc.	N	
		00000					PPPF General Partner LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica (Scots) CP GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Europrisa Feeder GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Fixed Income Funds Management Limited	IRL	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica General Partner LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP I GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP II GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP III GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP IV GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PRAMERICA PRECAP VI GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital I GP (Scots Feeder) LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital IV GP (Scots Feeder) LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital IV GP Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital V (Netherlands) GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	

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		00000					PRECO III GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pricoa Capital Group (Ireland) Limited	IRL	NIA	PGIM Financial Limited	Ownership	94.553	Prudential Financial, Inc.	N	
		00000					PRICOA Capital Group Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pricoa Capital Group (Ireland) Limited	IRL	NIA	PRICOA Capital Group Limited	Ownership	5.447	Prudential Financial, Inc.	N	
		00000					PRICOA Management Partner Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Sterling Private Placement Management LLP	GBR	NIA	PRICOA Management Partner Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					QMA Wadhwani LLP	GBR	NIA	PGIM Financial Limited	Ownership	53.000	Prudential Financial, Inc.	N	
		00000					Sterling Private Placement Management LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Wadhwani Capital Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					QMA Wadhwani LLP	GBR	NIA	Wadhwani Capital Limited	Ownership	47.000	Prudential Financial, Inc.	N	
		00000					PGIM Fixed Income Alternatives GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Korea Inc.	KOR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate (Japan) Ltd.	JPN	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership	JPN	NIA	PGIM Real Estate (Japan) Ltd.	Ownership	0.050	Prudential Financial, Inc.	N	
		00000					Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership	JPN	NIA	PGIM Real Estate (Japan) Ltd.	Ownership	0.050	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Brazil Investimentos Imobiliarios Ltda.	BRA	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Carry & Co-Invest GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Inmuebles, S. de R.L. de C.V	MEX	NIA	PGIM Real Estate Carry & Co-Invest GP, LLC	Ownership	1.000	Prudential Financial, Inc.	N	
		00000	82-2357113				PGIM Real Estate Carry & Co-Invest, L.P.	DE	NIA	PGIM, Inc.	Ownership	84.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Inmuebles, S. de R.L. de C.V	MEX	NIA	PGIM Real Estate Carry & Co-Invest, L.P.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	20-4328897				PGIM Real Estate Co-Invest Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Global Debt GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate S. de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.967	Prudential Financial, Inc.	N	
		00000	82-1671984				PGIM Real Estate U.S. Debt Fund GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM USPF VI Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PIM KF Blocker Holdings LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PIM KF Blocker V Holdings LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PIM USPF V Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	46-3190806				USPF V Carry LLC	DE	NIA	PIM USPF V Manager LLC	Ownership	17.390	Prudential Financial, Inc.	N	
		00000	46-3199904				USPF V Co-Invest LLC	DE	NIA	PIM USPF V Manager LLC	Ownership	20.690	Prudential Financial, Inc.	N	
		00000	46-3211288				USPF V Investment LP	DE	NIA	USPF V Co-Invest LLC	Ownership	72.500	Prudential Financial, Inc.	N	
		00000	46-3211288				USPF V Investment LP	DE	NIA	PIM USPF V Manager LLC	Ownership	27.500	Prudential Financial, Inc.	N	
		00000					PLA Administradora, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Mexico S.C.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PLA Administradora Industrial SRL	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PLA Administradora, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	0.033	Prudential Financial, Inc.	N	
		00000					PLA Asesoria Profesional, S.de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Mexico S.C.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	N	

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		00000					PLA Administradora Industrial SRL	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					PLA Administradora, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.967	Prudential Financial, Inc.	N	
		00000	20-0369929				PLA Mexico Industrial Manager I LLC	DE	NIA	PGIM, Inc.	Ownership	68.250	Prudential Financial, Inc.	N	
		00000	20-2958294				PLA Mexico Industrial Manager II LLC	DE	NIA	PGIM, Inc.	Ownership	69.000	Prudential Financial, Inc.	N	
		00000					PLA Mexico Residential Manager I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-0807837				PLA Residential Fund III Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-1748223				PLA Residential Fund III Aggregating Manager, LLC	DE	NIA	PLA Residential Fund III Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-1870506				PLA Residential Fund III Limited Manager, LLC	DE	NIA	PLA Residential Fund III Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-1797297				PLA Residential Fund IV Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-3706638				PLA Residential Fund IV Aggregating Manager, LLC	DE	NIA	PLA Residential Fund IV Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-3935670				PLA Retail Fund I Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-5408319				PLA Retail Fund I Blue, LP	DE	NIA	PLA Retail Fund I Manager, LLC	Ownership	0.200	Prudential Financial, Inc.	N	
		00000	20-5505067				PLA Retail Fund I Red, LP	DE	NIA	PLA Retail Fund I Manager, LLC	Ownership	0.200	Prudential Financial, Inc.	N	
		00000	20-5029185				PLA Retail Fund I, LP	DE	NIA	PLA Retail Fund I Manager, LLC	Ownership	0.200	Prudential Financial, Inc.	N	
		00000					PLA Retail Fund II Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PLA Retail Fund II Aggregating Manager, LLC	DE	NIA	PLA Retail Fund II Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-1590365				PLA Retail Fund II U.S. Carry/Co-Invest, LP	DE	NIA	PLA Retail Fund II Aggregating Manager, LLC	Ownership	1.000	Prudential Financial, Inc.	N	
		00000	47-2096107				PLA Retail Fund II, LP	DE	NIA	PLA Retail Fund II Manager, LLC	Ownership	9.090	Prudential Financial, Inc.	N	
		00000					PLA Retail Fund II, LLC	DE	NIA	PLA Retail Fund II, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-1590365				PLA Retail Fund II U.S. Carry/Co-Invest, LP	DE	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	47-2096107				PLA Retail Fund II, LP	DE	NIA	PGIM, Inc.	Ownership	90.910	Prudential Financial, Inc.	N	
		00000	38-3869145				PLA Services Manager Mexico, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PLA Asesoria Profesional, S.de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC	Ownership	1.000	Prudential Financial, Inc.	N	
		00000	46-4151721				PREFG Hanwha Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	76-0716270				PREI Acquisition I, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					EuroCore GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					EVP II GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					EVP II Sweden Resi I GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PEREF II Co-Invest 1 GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PEREF II PV S.r.l	ITA	NIA	PEREF II Co-Invest 1 GP S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PEREF II GP S.á r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM AVP IV GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM LTIF Berlin GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM LTIF Berlin MLP S.àr.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM M Campus GP S.á r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Capital VII GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Debt GmbH	DEU	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Management Luxembourg S.a.r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM REF Europe GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM REF EUROPE SCSp	LUX	NIA	PGIM REF Europe GP S.à r.l.	Ownership	0.025	Prudential Financial, Inc.	N	
		00000	87-0692760				PREI Acquisition II, Inc.	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Germany AG	DEU	NIA	PREI Acquisition II, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Asia Property Fund III GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					ASPF II - Feeder Fund GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					ASPF II Management GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000					ASPF II - Verwaltungs - GmbH & Co. KG	DEU	NIA	ASPF II Management GmbH	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					BSC CP LP	GBR	NIA	PGIM Real Estate Germany AG	Ownership	63.000	Prudential Financial, Inc.	N	
		00000					European Value Partners GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					EuroPRISA Management Company S.A.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	99.200	Prudential Financial, Inc.	N	
		00000					PGIM LTIF GP S.à.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Carry & Co-Invest GP S.á r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Real Estate Carry & Co-Invest GP S.á r.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate France SAS	FRA	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Luxembourg S.A.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	99.980	Prudential Financial, Inc.	N	
		00000					Pramerica (Luxembourg) CP GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					TMW ASPF I Verwaltungs GmbH & Co. KG	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					TMW ASPF Management GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					United States Property Fund VI GP S.à r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PREI Acquisition LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	76-0716270				Prudential/TMW Real Estate Group LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock Marty GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	58-1469519				TMW Real Estate Group, LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	58-2446544				TMW Management, LLC	GA	NIA	TMW Real Estate Group, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	58-1469519				TMW Realty Advisors, LLC	GA	NIA	TMW Real Estate Group, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					TMW USPF Verwaltungs GmbH	DEU	NIA	TMW Real Estate Group, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					USPF V - Verwaltungs - GmbH & Co. KG	DEU	NIA	TMW USPF Verwaltungs GmbH	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					PREI HYDG, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	46-1234240				PRISA Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRISA II Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-0703167				PRISA III Fund PIM, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-0703262				PRISA III Fund GP, LLC	DE	NIA	PRISA III Fund PIM, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRREF II Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	33-1184402				Pru Alpha Partners I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pru Fixed Income Emerging Markets Partners I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	36-4378881				Prudential Capital Group, L.P.	DE	NIA	PGIM, Inc.	Ownership	54.400	Prudential Financial, Inc.	N	
		00000					Prudential Fixed Income Global Liquidity Relative Value Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Fixed Income U.S. Relative Value Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	45-2655994				Prudential HYDF Carry/Co-Invest, L.P.	DE	NIA	PGIM, Inc.	Ownership	0.000	Prudential Financial, Inc.	N	
		00000	45-2656216				Prudential U.S. Real Estate Debt Fund GP LLC	DE	NIA	Prudential HYDF Carry/Co-Invest, L.P.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3217050				Prudential Private Placement Investors L.P.	DE	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	22-3258762				Prudential Private Placement Investors, Inc.	NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3217050				Prudential Private Placement Investors L.P.	DE	NIA	Prudential Private Placement Investors, Inc.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000	23-2189568				Prudential Trust Company	PA	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	33-1077887				QMA LLC	NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-3614179				Ross Avenue Energy Fund Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-3551881				Prudential Capital Energy Opportunity Fund, L.P.	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	34.500	Prudential Financial, Inc.	N	
		00000	47-3566520				Prudential Capital Energy Partners, L.P.	DE	NIA	Prudential Capital Energy Opportunity Fund, L.P.	Ownership	0.200	Prudential Financial, Inc.	N	
		00000					PRUDENTIAL CAPITAL ENERGY PARTNERS MANAGEMENT (FEEDER), LLC	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	5.410	Prudential Financial, Inc.	N	

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		00000	47-3590499				Prudential Capital Energy Partners Management Fund, L.P.	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	3.920	Prudential Financial, Inc.	N	
		00000	45-2222533				Senior Housing Partners IV L.L.C.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-1982804				Senior Housing Partners V, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	83-1479515				SENIOR HOUSING PARTNERS VI GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	45-2228275				Senior Housing Partnership Fund IV L.L.C.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	83-1460765				SENIOR HOUSING PARTNERSHIP FUND VI GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	46-2533632				SHP IV Carried Interest, LP	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	47-1993225				SHP V Carried Interest, L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	47-1981127				Senior Housing Partnership Fund V, LLC	DE	NIA	SHP V Carried Interest, L.P.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3451934				SMP Holdings, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3195450				TRGOAG Company, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-2692248				Wabash Avenue Holdings V, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PCP V Cayman AIV GP, L.P.	CYM	NIA	Wabash Avenue Holdings V, LLC	Ownership	27.500	Prudential Financial, Inc.	N	
		00000					PRUDENTIAL CAPITAL ENERGY PARTNERS MANAGEMENT (FEEDER), LLC	DE	NIA	Wabash Avenue Holdings V, LLC	Ownership	1.560	Prudential Financial, Inc.	N	
		00000	81-2679691				Wabash Avenue Partners V, L.P.	DE	NIA	Wabash Avenue Holdings V, LLC	Ownership	28.520	Prudential Financial, Inc.	N	
		00000	84-2857360				Waveland Avenue Holdings I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Waveland Avenue Partners I (Ireland), L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Waveland Avenue Partners I (US), L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Waveland Avenue Partners I (Ireland), L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Waveland Avenue Partners I (US), L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	13-4122960				PIFM Holdco, LLC	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3468527				PGIM Investments LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Strategic Financing LLC	DE	NIA	PGIM Investments LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	83-2672711				PGIM International Financing Inc.	DE	NIA	PGIM Strategic Financing LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM European Financing Limited	BMU	NIA	PGIM International Financing Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	37-1610226				Prudential Investment Management Services LLC	DE	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3489487				Prudential Mutual Fund Services LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pruco Assignment Corporation	BRB	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-1916652				PRUCO, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2422630				Prudential Capital and Investment Services, LLC	DE	NIA	PRUCO, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Broome Street Holdings, LLC	DE	NIA	Prudential Capital and Investment Services, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	52-1410008				Braeloch Successor Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	72-1195798				Braeloch Holdings Inc.	DE	NIA	Braeloch Successor Corporation	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	72-0839016				Graham Resources, Inc.	DE	NIA	Braeloch Holdings Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	72-0899620				Graham Royalty, Ltd.	LA	NIA	Graham Resources, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2347336				Prudential Equity Group, LLC	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	13-3526694				Prudential Securities Secured Financing Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	31-0944462				Prudential Securities Structured Assets, Inc.	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pruservicos Participacoes Ltda.	BRA	IA	PRUCO, LLC	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Kyoei do Brasil Companhia de Seguros	BRA	IA	Pruservicos Participacoes Ltda.	Ownership	89.831	Prudential Financial, Inc.	N	
		00000					Prudential do Brasil Seguros de Vida S.A.	BRA	IA	Pruservicos Participacoes Ltda.	Ownership	99.827	Prudential Financial, Inc.	N	
		00000					Prudential do Brasil Vida em Grupo S.A.	BRA	NIA	Prudential do Brasil Seguros de Vida S.A.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	13-3921265				Prudential Annuities Holding Company, Inc.	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	06-1198540				Prudential Annuities, Inc.	DE	NIA	Prudential Annuities Holding Company, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	06-1332633				AST Investment Services, Inc.	CT	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	06-1212909				Prudential Annuities Distributors, Inc.	DE	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

SCHEDULE Y
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		00000	06-1181537				Prudential Annuities Information Services & Technology Corporation	DE	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	86630	06-1241288				Prudential Annuities Life Assurance Corporation	AZ	IA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	4.310	Prudential Financial, Inc.	N	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	Ironbound Fund LLC	Ownership	55.000	Prudential Financial, Inc.	N	
		00000	82-5270007				Passaic Fund LLC	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	81.780	Prudential Financial, Inc.	N	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	Passaic Fund LLC	Ownership	30.000	Prudential Financial, Inc.	N	
		00000	83-1893258				PGIM Agricultural Investors, LP	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	49.500	Prudential Financial, Inc.	N	
		00000	83-3152819				Prudential QOZ Investment Fund 1, LLC	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	1.000	Prudential Financial, Inc.	N	
		00000	61-1719773				Vailsburg Fund LLC	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	1.800	Prudential Financial, Inc.	N	
		00000	22-3804354				Prudential IBH Holdco, Inc.	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	58-1861313				Prudential Bank & Trust, FSB	US	NIA	Prudential IBH Holdco, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	51-0389061				Prudential International Insurance Holdings, Ltd.	DE	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					DHFL PRAMERICA LIFE INSURANCE COMPANY LIMITED	IND	IA	Prudential International Insurance Holdings, Ltd.	Ownership	49.000	Prudential Financial, Inc.	N	
		00000					Gibraltar Reinsurance Company Ltd.	BMU	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Business Consulting (Shanghai) Company Limited	CHN	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Financial Asia Headquarters Pte. Ltd.	SGP	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Life S.p.A.	ITA	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Marketing S.r.l.	ITA	NIA	Pramerica Life S.p.A.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Systems Ireland Limited	IRL	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Holdings of Japan, Inc.	JPN	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					The Gibraltar Life Insurance Co., Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					CLIS Co., Ltd.	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	10.000	Prudential Financial, Inc.	N	
		00000					Coral Reef Unit Trust	CYM	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	69.450	Prudential Financial, Inc.	N	
		00000					Coral Reef, L.P.	CYM	NIA	Coral Reef Unit Trust	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Green Tree, L.P.	CYM	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	99.950	Prudential Financial, Inc.	N	
		00000					The Prudential Gibraltar Financial Life Insurance Co., Ltd.	JPN	IA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					The Prudential Life Insurance Company, Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Coral Reef Unit Trust	CYM	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	23.150	Prudential Financial, Inc.	N	
		00000					Pine Tree, L.P.	CYM	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential General Services of Japan Y.K.	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	10.000	Prudential Financial, Inc.	N	
		00000					Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	99.950	Prudential Financial, Inc.	N	

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		00000					Prudential Trust Co., Ltd.	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3773705				Prudential International Investments Company, LLC	DE	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					New Savanna	CYM	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PIIC Limited	CYM	NIA	New Savanna	Ownership	79.000	Prudential Financial, Inc.	N	
		00000					PLAI Limited	CYM	NIA	New Savanna	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PIIC Limited	CYM	NIA	PLAI Limited	Ownership	21.000	Prudential Financial, Inc.	N	
		00000	83-3561487				PFI EM-Tech Fund I, LLC	DE	NIA	Prudential International Investments Company, LLC	Ownership	66.670	Prudential Financial, Inc.	N	
		00000					PGIM Japan Co., Ltd.	JPN	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	01-0722005				PGLH of Delaware, Inc.	DE	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED	IND	NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM INDIA TRUSTEES PRIVATE LIMITED	IND	NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Financial Asia Limited	VGB	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM (Hong Kong) Ltd.	HKG	NIA	Pramerica Financial Asia Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED	IND	NIA	Pramerica Financial Asia Limited	Ownership	.0.000	Prudential Financial, Inc.	N	
		00000					PGIM INDIA TRUSTEES PRIVATE LIMITED	IND	NIA	Pramerica Financial Asia Limited	Ownership	.0.000	Prudential Financial, Inc.	N	
		00000					Pramerica SGR S.p.A	ITA	NIA	Prudential International Investments Company, LLC	Ownership	35.000	Prudential Financial, Inc.	N	
		00000					Prudential Chile II SpA	CHL	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Chile SpA	CHL	NIA	Prudential Chile II SpA	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Administradora de Inversiones Previsionales SpA	CHL	NIA	Prudential Chile SpA	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Inversiones Previsionales Chile SpA	CHL	NIA	Administradora de Inversiones Previsionales SpA	Ownership	16.667	Prudential Financial, Inc.	N	
		00000					Administradora de Fondos de Pensiones Habitat, S.A.	CHL	NIA	Inversiones Previsionales Chile SpA	Ownership	40.293	Prudential Financial, Inc.	N	
		00000					Inversiones Previsionales Dos SpA	CHL	NIA	Inversiones Previsionales Chile SpA	Ownership	9.091	Prudential Financial, Inc.	N	
		00000					Administradora de Fondos de Pensiones Habitat, S.A.	CHL	NIA	Inversiones Previsionales Dos SpA	Ownership	40.293	Prudential Financial, Inc.	N	
		00000					Inversiones Previsionales Chile SpA	CHL	NIA	Prudential Chile SpA	Ownership	83.333	Prudential Financial, Inc.	N	
		00000					Prudential Financial Securities Investment Trust Enterprise	TWN	NIA	Prudential International Investments Company, LLC	Ownership	.0.002	Prudential Financial, Inc.	N	
		00000					Prudential Life Insurance Company of Taiwan Inc.	TWN	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Seguros Mexico, S.A. de C.V.	MEX	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Seguros, S.A.	ARG	IA	Prudential International Insurance Holdings, Ltd.	Ownership	99.612	Prudential Financial, Inc.	N	
		00000					Prudential Servicios, S. de R.L. de C.V.	MEX	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pruservicos Participacoes Ltda.	BRA	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					The Prudential Life Insurance Company of Korea, Ltd.	KOR	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Coral Reef Unit Trust	CYM	NIA	The Prudential Life Insurance Company of Korea, Ltd.	Ownership	7.400	Prudential Financial, Inc.	N	

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		00000					Wellness Services SRL	ARG	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	90.000	Prudential Financial, Inc.	N	
		00000	51-0389060				Prudential International Insurance Service Company, L.L.C.	DE	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GIBRALTAR INDIA SOLUTIONS LLP	IND	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	99.900	Prudential Financial, Inc.	N	
		00000					Gibraltar International Insurance Services Company, Inc.	DE	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Gibraltar International Service LLC	DE	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GIBRALTAR INDIA SOLUTIONS LLP	IND	NIA	Gibraltar International Service LLC	Ownership	0.100	Prudential Financial, Inc.	N	
		00000					Prudential Brasil Serviços de Consultoria em Gestão Empresarial Ltda.	BRA	NIA	Gibraltar International Service LLC	Ownership	0.100	Prudential Financial, Inc.	N	
		00000					PIISC Holdings (UK) Limited	GBR	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Brasil Serviços de Consultoria em Gestão Empresarial Ltda.	BRA	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	99.900	Prudential Financial, Inc.	N	
		00000					Prudential General Services of Japan Y.K.	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	90.000	Prudential Financial, Inc.	N	
		00000					Prudential Seguros Mexico, S.A. de C.V.	MEX	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Prudential Seguros, S.A.	ARG	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	0.388	Prudential Financial, Inc.	N	
		00000					Prudential Systems Japan, Limited	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rockstone Co., Ltd.	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Wellness Services SRL	ARG	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	10.000	Prudential Financial, Inc.	N	
		00000	22-2615976				Prudential International Investments, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	61-1462577				Prudential International Investments Advisers, LLC	DE	NIA	Prudential International Investments, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Servicios, S. de R.L. de C.V.	MEX	IA	Prudential International Investments, LLC	Ownership	0.000	Prudential Financial, Inc.	N	
		00000	22-3795856				Prudential Japan Holdings, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	JPN	NIA	Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)	Ownership	34.483	Prudential Financial, Inc.	N	
		00000					CLIS Co., Ltd.	JPN	NIA	Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	Ownership	10.000	Prudential Financial, Inc.	N	
		00000					PG Business Service Co., Ltd	JPN	NIA	Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					CLIS Co., Ltd.	JPN	NIA	PG Business Service Co., Ltd	Ownership	45.000	Prudential Financial, Inc.	N	
		00000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	Ownership	17.499	Prudential Financial, Inc.	N	
		00000					PG Collection Service Co., Ltd.	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGI Co., Ltd	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	PGI Co., Ltd	Ownership	73.801	Prudential Financial, Inc.	N	
		00000					Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	JPN	NIA	PGI Co., Ltd	Ownership	13.793	Prudential Financial, Inc.	N	

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		00000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	8.700	Prudential Financial, Inc.	N	
		00000					Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	51.724	Prudential Financial, Inc.	N	
		00000					Prudential Newark Realty, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Retirement Financial Services Holding LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	06-1055669				Global Portfolio Strategies, Inc.	CT	NIA	Prudential Retirement Financial Services Holding LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Workplace Solutions Group Services, LLC	DE	NIA	Prudential Retirement Financial Services Holding LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Quartzsite, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	68241	22-1211670				The Prudential Insurance Company of America	NJ	RE	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Broad Street Global Advisors LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Campus Drive, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	65-1188865				Colico II, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000	26-0004065				COLICO, INC.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Coral Reef GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Coral Reef, L.P.	CYM	DS	Coral Reef GP	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Cottage Street Investments LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Cottage Street Orbit Acquisition, LLC	DE	DS	Cottage Street Investments LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Don Cesar Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		14296	41-2214052				Dryden Arizona Reinsurance Term Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3626219				Dryden Finance II, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	The Prudential Insurance Company of America	Ownership	55.850	Prudential Financial, Inc.	N	
		00000					GA 1600 Commons LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-5255153				GA 333 Hennepin Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-3477796				GA/MDI 333 Hennepin Associates LLC	DE	DS	GA 333 Hennepin Investor LLC	Ownership	90.000	Prudential Financial, Inc.	N	
		00000	82-5049621				GA Bay Area GP LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-5218431				GA Bay Area Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GA Belden LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GA Cal Crossings, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GA CLARENDON LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-3122403				GA Collins LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					MC GA COLLINS HOLDINGS LLC	DE	DS	GA Collins LLC	Ownership	90.000	Prudential Financial, Inc.	N	

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		00000	81-3680884				MC GA COLLINS REALTY LLC	DE	DS	MC GA COLLINS HOLDINGS LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-5073220				GA E. 22nd Street Apartments Holdings LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-4878597				210-220 E. 22nd Street SSGA Owner, LLC	DE	DS	GA E. 22nd Street Apartments Holdings LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-1497433				GA East 86 Street LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GA JHCII LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GA Manor at Harbour Island, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-1191446				Manor at Harbour Island, LLC	DE	DS	GA Manor at Harbour Island, LLC	Ownership	90.000	Prudential Financial, Inc.	N	
		00000	82-5093453				GA MENLO PARK INVESTOR LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-1517096				GA Metro LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-1496828				GA Mission LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-5245041				GA TRITON INVESTOR LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GA W Paces LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-8190723				Gateway CDE LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GIBRALTAR BSN HOLDINGS SDN BHD	MYS	DS	The Prudential Insurance Company of America	Ownership	70.000	Prudential Financial, Inc.	N	
		00000					Gibraltar BSN Life Berhad	MYS	DS	GIBRALTAR BSN HOLDINGS SDN BHD	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					NorthBound Emerging Manager Fund II-A, LP.	NY	DS	The Prudential Insurance Company of America	Ownership	49.500	Prudential Financial, Inc.	N	
		16089	81-4923311				Gibraltar Universal Life Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Gibraltar Universal Life Reinsurance Company	Ownership	3.330	Prudential Financial, Inc.	N	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Gibraltar Universal Life Reinsurance Company	Ownership	8.880	Prudential Financial, Inc.	N	
		00000					Green Tree GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Halsey Street Investments LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Impact Investments Bridges UK S.a.r.l	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Inter-Atlantic G Fund, L.P.	DE	DS	The Prudential Insurance Company of America	Ownership	98.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	82.620	Prudential Financial, Inc.	N	
		00000	81-0746888				LINEUP LLC	DE	DS	The Prudential Insurance Company of America	Ownership	30.000	Prudential Financial, Inc.	N	
		00000					TENSATOR HOLDINGS LTD	GBR	DS	LINEUP LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	46-4516531				Orchard Street Acres Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000	82-5270007				Passaic Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	15.810	Prudential Financial, Inc.	N	
		00000	83-3561487				PFI EM-Tech Fund I, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	33.330	Prudential Financial, Inc.	N	

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		00000	82-3190074				PGIM Broad Market High Yield Bond Fund, L.P.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Loan Originator Manager Limited	GBR	DS	The Prudential Insurance Company of America	Ownership	75.000	Prudential Financial, Inc.	N	
		00000					PGIM REF Europe GP, LLP	GBR	DS	The Prudential Insurance Company of America	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PGIM REF Europe Member, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM REF Europe GP, LLP	GBR	DS	PGIM REF Europe Member, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PGIM REF EUROPE SCSp	LUX	DS	PGIM REF Europe Member, LLC	Ownership	99.975	Prudential Financial, Inc.	N	
		00000					PGIM REF Europe, L.P.	GBR	DS	PGIM REF Europe Member, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pine Tree GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-5029185				PLA Retail Fund I, LP	DE	DS	The Prudential Insurance Company of America	Ownership	2.530	Prudential Financial, Inc.	N	
		00000	81-1517254				PR GA SCP Apartments, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-3512192				SCP Apartments, LLC	DE	DS	PR GA SCP Apartments, LLC	Ownership	90.000	Prudential Financial, Inc.	N	
		00000					Pramerica (Hong Kong) Holdings Limited	HKG	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Fosun Life Insurance Co., Ltd.	CHN	DS	The Prudential Insurance Company of America	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Holdings Ltd	GBR	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM European Services Limited	GBR	DS	Pramerica Holdings Ltd	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4053134				PRECO ACCOUNT PARTNERSHIP III, LP	DE	DS	The Prudential Insurance Company of America	Ownership	99.800	Prudential Financial, Inc.	N	
		00000	26-2806036				PRECO Account Partnership IV LP	DE	DS	The Prudential Insurance Company of America	Ownership	99.800	Prudential Financial, Inc.	N	
		00000					Pru 101 Wood LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRU 3XSquare, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	79227	22-1944557				Pruco Life Insurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Pruco Life Insurance Company	Ownership	3.060	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	1.560	Prudential Financial, Inc.	N	
		00000	81-0746888				LINEUP LLC	DE	DS	Pruco Life Insurance Company	Ownership	21.350	Prudential Financial, Inc.	N	
		00000	82-5270007				Passaic Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	2.410	Prudential Financial, Inc.	N	
0304	The Prudential Group	97195	22-2426091				Pruco Life Insurance Company of New Jersey	NJ	DS	Pruco Life Insurance Company	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	1.790	Prudential Financial, Inc.	N	
		00000	33-1106788				Prudential Global Funding LLC	DE	DS	Pruco Life Insurance Company	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PT PFI Mega Life Insurance	IDN	DS	Pruco Life Insurance Company	Ownership	49.000	Prudential Financial, Inc.	N	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	8.720	Prudential Financial, Inc.	N	
		00000					Pruco Securities, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Agricultural Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		14299	33-1095301				Prudential Arizona Reinsurance Captive Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Captive Company	Ownership	0.330	Prudential Financial, Inc.	N	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		14300	27-1629186				Prudential Arizona Reinsurance Term Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Term Company	Ownership	0.740	Prudential Financial, Inc.	N	
		14298	45-2941561				Prudential Arizona Reinsurance Universal Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Universal Company	Ownership	2.450	Prudential Financial, Inc.	N	
		00000	22-3451932				SVIIT Holdings, Inc.	DE	DS	Prudential Arizona Reinsurance Universal Company	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Commercial Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-4212917				Prudential Customer Solutions LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Financial Securities Investment Trust Enterprise	TWN	DS	The Prudential Insurance Company of America	Ownership	91.198	Prudential Financial, Inc.	N	
		00000	22-2231168				Prudential Funding, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	33-1106788				Prudential Global Funding LLC	DE	DS	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					Prudential Impact Investments Mortgage Loans LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Impact Investments Private Debt LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Impact Investments Private Equity LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	83-3152819				Prudential QOZ Investment Fund 1, LLC	DE	DS	Prudential Impact Investments Private Equity LLC	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					Prudential Industrial Properties, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	36-4576911				Prudential Insurance Agency, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	13809	27-2457213				Prudential Legacy Insurance Company of New Jersey	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	36-4774952				Chadwick Boulevard Investment Holdings Co., LLC	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	90-1033806				Adlerwerke CB Investment LLC	DE	DS	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					CB German Retail LLC	DE	DS	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	29.060	Prudential Financial, Inc.	N	
		00000					PGIM Loan Originator Manager Limited	GBR	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	25.000	Prudential Financial, Inc.	N	
		00000					Strand Investments Limited	CYM	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRUDENTIAL MORTGAGE SKP MEMBER LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC	DE	DS	PRUDENTIAL MORTGAGE SKP MEMBER LLC	Ownership	55.000	Prudential Financial, Inc.	N	
		00000	82-1899457				PRUDENTIAL MORTGAGE SKP REIT LLC	DE	DS	PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	82-1919449				PRUDENTIAL MORTGAGE SKP VENTURE LLC	DE	DS	PRUDENTIAL MORTGAGE SKP MEMBER LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-1899457				PRUDENTIAL MORTGAGE SKP REIT LLC	DE	DS	PRUDENTIAL MORTGAGE SKP VENTURE LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	22-2429253				Prudential Realty Securities, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	

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		00000					Prudential 900 Aviation Boulevard, LLC	DE	DS	Prudential Realty Securities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Retirement Holdings, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	95-4846137				MC Insurance Agency Services, LLC	CA	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	DE	DS	MC Insurance Agency Services, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	20-2004636				TBG Insurance Services Corporation	DE	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	DE	DS	TBG Insurance Services Corporation	Ownership	50.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	93629	06-1050034				Prudential Retirement Insurance and Annuity Company	CT	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	12.030	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	0.880	Prudential Financial, Inc.	N	
		00000	81-0746888				LINEUP LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	48.650	Prudential Financial, Inc.	N	
		00000					PRIAC Property Acquisitions, LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Seguros, S.A.	ARG	DS	The Prudential Insurance Company of America	Ownership	0.000	Prudential Financial, Inc.	N	
		00000	22-3813545				Prudential Structured Settlement Company	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		15456	46-4641980				Prudential Term Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Term Reinsurance Company	Ownership	0.140	Prudential Financial, Inc.	N	
		15344	90-1009745				Prudential Universal Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Universal Reinsurance Company	Ownership	1.850	Prudential Financial, Inc.	N	
		00000	52-1618675				Residential Services Corporation of America LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2221081				The Prudential Home Mortgage Company, Inc.	NJ	DS	Residential Services Corporation of America LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	90-0804297				Rock Global Real Estate LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock European Real Estate Holdings S.àr.l.	LUX	DS	Rock Global Real Estate LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock UK Real Estate Holdings S.àr.l.	LUX	DS	Rock European Real Estate Holdings S.àr.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock Kensington Limited	GGY	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Thurloe Commercial Guernsey Limited	GGY	DS	Rock Kensington Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock Oxford S.a r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Kyarra S.a r.l.	LUX	DS	Rock Oxford S.a r.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock UK Real Estate II S.a.r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Rosado Grande LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Ross Avenue Minerals 2012, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Dale/P Minerals LP	TX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3444614				The Prudential Assigned Settlement Services Corp.	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					The Prudential Brazilian Capital Fund LP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	

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		00000					Times Square Center Associates	NY	DS	The Prudential Insurance Company of America	Ownership	98.650	Prudential Financial, Inc.	N	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	80.600	Prudential Financial, Inc.	N	
		00000	33-0454677				The Prudential Real Estate Financial Services of America, Inc.	CA	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	11821	06-1709211				Vantage Casualty Insurance Company	IN	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Yavapai LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

Asterisk	Explanation

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PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	26-0004065	COLICO, Inc.	(25,559,593)	0	0	0	0	0		0	(25,559,593)	0
		Dale/P Minerals LP	(1,034,023)	(359,582)	0	0	0	0		0	(1,393,605)	0
14296	41-2214052	Dryden Arizona Reinsurance Term Company	0	0	0	0	9,075,641	(8,713,256)		0	362,385	(411,540,385)
	26-2159422	Edison Place Senior Note LLC	0	(336,966)	0	0	0	0		0	(336,966)	0
	82-5255153	GA 333 Hennepin Investor LLC	0	368,855	0	0	0	0		0	368,855	0
	82-5218431	GA Bay Area Investor LLC	(1,063,589)	126,219	0	0	0	0		0	(937,370)	0
		GA Cal Crossings, LLC	0	1,035,022	0	0	0	0		0	1,035,022	0
		GA Clarendon LLC	0	26,171,499	0	0	0	0		0	26,171,499	0
		GA Manor at Harbour Island, LLC	(24,751,524)	(29,457,225)	0	0	0	0		0	(54,208,749)	0
	82-5093453	GA Menlo Park Investor LLC	(636,204)	52,845	0	0	0	0		0	(583,359)	0
	82-5245041	GA Triton Investor LLC	(928,782)	58,511	0	0	0	0		0	(870,271)	0
16089	81-4923311	Gibraltar Universal Life Reinsurance Company	0	25,000,000	24,926,747	0	6,728,591	10,150,419		0	66,805,757	(3,737,535,783)
		Halsey Street Investments LLC	0	10,000,000	0	0	0	0		0	10,000,000	0
		Impact Investments Bridges UK S.a.r.l	0	(9,222,307)	0	0	0	0		0	(9,222,307)	0
		Inter-Atlantic G Fund, L.P.	(1,846,581)	7,007,001	0	0	0	0		0	5,160,420	0
	80-0588812	Ironbound Fund LLC	(12,807,779)	(12,192,221)	0	0	0	0		0	(25,000,000)	0
		NorthBound Emerging Manager Fund II-A, LP.	0	(2,863,575)	0	0	0	0		0	(2,863,575)	0
	46-4516531	Orchard Street Acres Inc.	(3,529,029)	85,910,580	0	0	0	0		0	82,381,551	0
	82-5270007	Passaic Fund LLC	0	102,001,163	0	0	0	0		0	102,001,163	0
	83-3561487	PFI EM-Tech Fund I, LLC	0	10,000,000	0	0	0	0		0	10,000,000	0
	83-1893258	PGIM Agricultural Investors, LP	(643,500)	66,145,860	0	0	0	0		0	65,502,360	0
	82-3190074	PGIM Broad Market High Yield Bond Fund, L.P.	0	0	0	0	(8,508,359)	0		0	(8,508,359)	0
		PGIM Real Estate Finance Europe SCSp	0	90,237,420	0	0	0	0		0	90,237,420	0
	22-3776860	PGIM Real Estate Finance Holding Company	(2,379,993)	12,772,269	0	0	131,350,488	0		0	141,742,764	0
	81-1517254	PR GA SCP Apartments, LLC	0	(3,000,000)	0	0	0	0		0	(3,000,000)	0
		Pramerica Life S.p.A.	0	0	0	0	0	0		0	0	(463,188)
		Pramerica of Bermuda Life Assurance Company	0	0	0	0	0	(271,299)		0	(271,299)	0
		PRU 3XSquare, LLC	(5,800,000)	0	0	0	0	0		0	(5,800,000)	0
79227	22-1944557	Pruco Life Insurance Company	(145,341,095)	(165,231,393)	(283,782,177)	0	561,109,397	(1,896,185,992)		0	(1,929,431,260)	34,268,419,351
97195	22-2426091	Pruco Life Insurance Company of New Jersey	195,920	57,771,808	(3,292,900)	0	63,050,693	(280,179,441)		0	(162,453,920)	4,282,184,488
		Prudential Agricultural Property Holding Company, LLC	0	0	0	0	(1,432)	0		0	(1,432)	0
	06-1212909	Prudential Annuities Distributors, Inc.	0	0	0	0	(853,783,954)	0		0	(853,783,954)	0
86630	06-1241288	Prudential Annuities Life Assurance Corporation	1,776,279	(1,125,333,791)	(54,407,802)	0	28,572,559	275,751,115		0	(873,641,639)	(7,551,147,151)
	06-1198540	Prudential Annuities, Inc.	0	0	0	0	98,743,608	0		0	98,743,608	0
14299	33-1095301	Prudential Arizona Reinsurance Captive Company	0	75,000,000	0	0	(17,266,856)	(47,889,275)		0	9,843,869	(4,960,608,729)

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PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
14300	27-1629186	Prudential Arizona Reinsurance Term Company	0	115,000,000	27,330,297	0	(138,692)	299,118,002		0	441,309,607	(3,036,154,774)
14298	45-2941561	Prudential Arizona Reinsurance Universal Company	0	(295,000,000)	6,036,339	0	1,194,189	184,404,096		0	(103,365,377)	(15,981,095,346)
	47-3551881	Prudential Capital Energy Opportunity Fund, L.P.	(6,040,025)	54,402,167	0	0	0	0		0	48,362,142	0
	81-4212917	Prudential Customer Solutions LLC	0	4,000,000	0	0	0	0		0	4,000,000	0
	22-3703799	Prudential Financial, Inc.	600,000,000	462,600,000	0	0	(236,531,365)	0		0	826,068,635	0
		Prudential Global Investment Management, Inc.	0	0	0	0	191,842,451	0		0	191,842,451	0
		Prudential Holdings of Japan, Inc.	0	0	(64,530,060)	0	0	0		0	(64,530,060)	0
		Prudential Impact Investments Private Equity LLC	0	80,100,000	0	0	0	0		0	80,100,000	0
		Prudential Industrial Properties, LLC	(42,674)	(1,834,219)	0	0	0	0		0	(1,876,893)	0
	51-0389061	Prudential International Insurance Holdings, Ltd.	0	0	0	0	(143,043,994)	0		0	(143,043,994)	0
	51-0389060	Prudential International Insurance Service Company, L.L.C.	0	0	0	0	(140,147,240)	0		0	(140,147,240)	0
	22-2615976	Prudential International Investments, LLC	0	0	0	0	(19,273,919)	0		0	(19,273,919)	0
13809	27-2457213	Prudential Legacy Insurance Company of New Jersey	(156,670,862)	0	118,607,695	0	(39,267,384)	(2,901,828,752)		0	(2,979,159,303)	(51,655,122,283)
		Prudential Life Insurance Company of Taiwan Inc.	0	0	0	0	0	11,992,530		0	11,992,530	(3,436,915)
		Prudential Mortgage SKP Member LLC	(3,335,225)	38,690,017	0	0	(513,792)	0		0	34,840,999	0
	22-2429253	Prudential Realty Securities, Inc.	(52,995,570)	0	0	0	(657,908)	0		0	(53,653,478)	0
		Prudential Retirement Holdings, LLC	0	(10,000,000)	0	0	0	0		0	(10,000,000)	0
93629	06-1050034	Prudential Retirement Insurance and Annuity Company	(46,282,204)	(1,105,691)	(1,258,000)	0	(105,485,467)	0		0	(154,131,362)	0
		Prudential Seguros Mexico, S.A. de C.V.	0	0	0	0	0	14,922,760		0	14,922,760	(4,321,382)
		Prudential Seguros, S.A.	0	0	0	0	0	604,937		0	604,937	(326,324)
15456	46-4641980	Prudential Term Reinsurance Company	0	0	21,435,415	0	6,141,031	22,109,115		0	49,685,561	(2,322,657,550)
	23-2189568	Prudential Trust Company	0	0	0	0	3,932,110	0		0	3,932,110	0
15344	90-1009745	Prudential Universal Reinsurance Company	0	0	188,878,876	0	19,159,756	(11,941,113)		0	196,097,519	(7,344,102,552)
		Rock George V S.A.R.L.	0	(88,047,425)	0	0	(339,934)	0		0	(88,387,359)	0
	90-0804297	Rock Global Real Estate LLC	0	(1,037,556)	0	0	(382,637)	0		0	(1,420,193)	0
		Rock Hamburg North S.à r.l.	0	(24,441,934)	0	0	0	0		0	(24,441,934)	0
		Rock Kensington Limited	0	(50,625)	0	0	(319,895)	0		0	(370,520)	0
		Rock Marty SCSp	0	(66,380,680)	0	0	(435,367)	0		0	(66,816,047)	0
		Rock Oxford SARL	0	(347,754)	0	0	(442,295)	0		0	(790,049)	0
		Rock Rhine S.à r.l.	0	(18,854,297)	0	0	0	0		0	(18,854,297)	0
		Rock Rossmarkt S.A.R.L	0	(49,025,236)	0	0	(221,118)	0		0	(49,246,354)	0
		Rock UK Real Estate II S.A.R.L	0	(86,988)	0	0	(265,013)	0		0	(352,001)	0
		Ross Avenue Minerals 2012, LLC	0	(750,000)	0	0	0	0		0	(750,000)	0

SCHEDULE Y
PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
		The Gibraltar Life Insurance Co., Ltd.	0	0	(469,353,723)	0	(77,537,832)	0		0	(546,891,555)	5,494,999,021
68241	22-1211670	The Prudential Insurance Company of America	(107,059,947)	580,149,178	489,409,293	0	523,825,610	3,695,117,701		0	5,181,441,835	36,456,742,862
		The Prudential Life Insurance Company of Korea, Ltd.	0	0	0	0	0	(635,923)		0	(635,923)	906,553
		The Prudential Life Insurance Company, Ltd.	0	0	0	0	0	633,474,375		0	633,474,375	16,505,260,087
	61-1719773	Vailsburg Fund LLC	(3,224,000)	359,050	0	0	0	0		0	(2,864,950)	0
11821	06-1709211	Vantage Casualty Insurance Company	0	0	0	0	(161,671)	0		0	(161,671)	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

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

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	YES
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	YES
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
	APRIL FILING	
41.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
42.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
43.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
46.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
47.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
48.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
49.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
	AUGUST FILING	
50.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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43.
45. Waived
46. Waived

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]

14. Trusteed Surplus Statement [Document Identifier 490]

18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

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

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

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

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

27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]

34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

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

37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

39. Relief from the Requirements for Audit Committees [Document Identifier 226]

43. Credit Insurance Experience Exhibit [Document Identifier 230]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Prepaid pension expense	2,091,302,424	2,091,302,424	0	0
2505.	Receivable for sales on investments over 15 days	117,448	117,448	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,091,419,872	2,091,419,872	0	0

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Other liabilities	275,649,732	278,908,629
2505.	Interest payable on surplus notes	14,525,000	27,925,000
2506.	Rebate expenses on loans	4,518,357	6,529,354
2507.	Interest on policy or contract funds and group and other conversions	4,248,272	3,363,518
2508.	Provision for contingencies	3,729,766	4,872,965
2597.	Summary of remaining write-ins for Line 25 from overflow page	302,671,127	321,599,466

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Self-insured liabilities	3,669,251	(231,384)
2705.	Payments under employees, agents and directors benefit plans not included above	213,344,245	148,953,339
2797.	Summary of remaining write-ins for Line 27 from overflow page	217,013,496	148,721,955

Additional Write-ins for Schedule T Line 58

		1	Direct Business Only					
			Life Contracts		4	5	6	7
	States, Etc.	Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
58004.	AND Andorra	XXX	40,000	0	0	0	40,000	0
58005.	ANT Netherlands Antilles	XXX	9,156	0	0	0	9,156	0
58006.	ARE United Arab Emirates	XXX	416,155	0	0	0	416,155	14
58007.	ARG Argentina	XXX	47,276	0	0	0	47,276	0
58008.	ATG Antigua and Barbuda	XXX	3,265	0	0	0	3,265	0
58009.	ABW Aruba	XXX	174	0	0	0	174	0
58010.	AUS Australia	XXX	47,798	0	95	0	47,893	0
58011.	AUT Austria	XXX	3,961	84,772	0	0	88,733	0
58012.	BEL Belgium	XXX	2,728,433	0	0	0	2,728,433	(30)
58013.	BHS Bahamas	XXX	7,930	0	0	0	7,930	0
58014.	BLZ Belize	XXX	659	0	0	0	659	0
58015.	BMU Bermuda	XXX	10,136	0	0	0	10,136	0
58016.	BRA Brazil	XXX	12,489	0	0	0	12,489	0
58017.	BRB Barbados	XXX	3,541	0	0	0	3,541	0
58018.	CAF Central African Republic	XXX	3,016	0	0	0	3,016	0
58019.	CHE Switzerland	XXX	539,214	0	0	0	539,214	(5)
58020.	CHL Chile	XXX	1,572	0	0	0	1,572	0
58021.	CHN China	XXX	19,312	0	0	0	19,312	0
58022.	COL Colombia	XXX	4,074	0	0	0	4,074	0
58023.	CRI Costa Rica	XXX	9,365	0	0	0	9,365	2
58024.	CYM Cayman Islands	XXX	273,643	0	0	0	273,643	0
58025.	CYP Cyprus	XXX	913	0	0	0	913	0
58026.	CZE Czech Republic	XXX	2,181	0	0	0	2,181	0
58027.	DEU Germany	XXX	130,239	0	0	0	130,239	4
58028.	DMA Dominica	XXX	830	0	0	0	830	0
58029.	DNK Denmark	XXX	9,777	0	0	0	9,777	0
58030.	DOM Dominican Republic	XXX	1,196	0	0	0	1,196	0
58031.	ECU Ecuador	XXX	19,865	0	0	0	19,865	0
58032.	EGY Egypt	XXX	12,720	0	0	0	12,720	0
58033.	ESP Spain	XXX	266,385	0	0	0	266,385	(12)
58034.	FIN Finland	XXX	3,782	0	0	0	3,782	0
58035.	FRA France	XXX	210,911	0	0	0	210,911	(8)
58036.	GBR United Kingdom	XXX	302,724	0	0	(57)	302,667	(16)
58037.	GHA Ghana	XXX	1,851	0	0	0	1,851	0
58038.	GRC Greece	XXX	230,738	125,100	0	0	355,838	6
58039.	GRD Grenada	XXX	(1,095)	0	0	0	(1,095)	0
58040.	GTM Guatemala	XXX	257	0	0	0	257	0
58041.	HKG Hong Kong, Special Administrative Region of China	XXX	212,095	0	0	0	212,095	44
58042.	HND Honduras	XXX	3,463	0	0	0	3,463	0
58043.	HTI Haiti	XXX	328	0	0	0	328	0
58044.	HUN Hungary	XXX	2,358	0	0	0	2,358	0
58045.	IDN Indonesia	XXX	12,657	0	0	0	12,657	0
58046.	IND India	XXX	55,821	0	0	0	55,821	0
58047.	IRL Ireland	XXX	28,629	0	949	0	29,578	0
58048.	IMN Isle of Man	XXX	566	0	0	0	566	0
58049.	ISR Israel	XXX	493,476	0	0	0	493,476	(35)
58050.	ITA Italy	XXX	99,348	0	0	0	99,348	3
58051.	JAM Jamaica	XXX	16,295	0	0	0	16,295	0
58052.	JOR Jordan	XXX	210	0	0	0	210	0
58053.	JPN Japan	XXX	76,054	0	0	0	76,054	4
58054.	KEN Kenya	XXX	547	0	0	0	547	0
58055.	KNA Saint Kitts and Nevis	XXX	1,708	0	0	0	1,708	0
58056.	KOR Korea, Republic of	XXX	11,206	0	0	0	11,206	15
58057.	KWT Kuwait	XXX	4,807	0	0	0	4,807	0
58058.	LCA Saint Lucia	XXX	462	0	0	0	462	0
58059.	LUX Luxembourg	XXX	97,286	0	0	0	97,286	4
58060.	LVA Latvia	XXX	2,280	0	0	0	2,280	0
58061.	MCO Monaco	XXX	(13,416)	0	0	0	(13,416)	3
58062.	MEX Mexico	XXX	364,109	0	0	0	364,109	12

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Direct Business Only: Life Contracts 2 Life Insurance Premiums	Life Contracts 3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
58063. MLT Malta	XXX	6,024	0	0	0	6,024	0
58064. MYS Malaysia	XXX	4,353	0	0	0	4,353	0
58065. NIC Nicaragua	XXX	80	0	0	0	80	0
58066. NLD Netherlands	XXX	50,848	0	0	0	50,848	0
58067. NOR Norway	XXX	3,747	0	0	0	3,747	0
58068. NZL New Zealand	XXX	5,189	0	0	0	5,189	0
58069. PAK Pakistan	XXX	2,849	0	0	0	2,849	2
58070. PLW Palau	XXX	0	(607)	0	0	(607)	0
58071. PAN Panama	XXX	1,564	901,115	0	14,817,022	15,719,701	1,287,600
58072. PER Peru	XXX	1,394	0	0	0	1,394	0
58073. PHL Phillipines	XXX	110,210	0	0	0	110,210	2
58074. POL Poland	XXX	843	0	0	0	843	0
58075. PRT Portugal	XXX	39,132	0	0	0	39,132	0
58076. ROM Romania	XXX	98	0	0	0	98	0
58077. SGP Singapore	XXX	48,520	0	0	0	48,520	1
58078. SVN Slovenia	XXX	59	0	0	0	59	0
58079. SWE Sweden	XXX	4,998	0	0	0	4,998	0
58080. SWZ Swaziland	XXX	14,391	0	0	0	14,391	0
58081. THA Thailand	XXX	7,700	0	0	0	7,700	0
58082. TTO Trinidad and Tobago	XXX	13,204	0	0	0	13,204	0
58083. TUR Turkey	XXX	214	0	0	0	214	0
58084. TWN Taiwan, Republic of China	XXX	211,108	0	0	0	211,108	21,895
58085. URY Uruguay	XXX	148	0	0	0	148	0
58086. VEN Venezuela	XXX	2,490	0	0	0	2,490	0
58087. VGB British Virgin Islands	XXX	80,096	0	0	0	80,096	0
58088. VUT Vanuatu	XXX	515	0	0	0	515	0
58089. ZAF South Africa	XXX	9,581	0	0	0	9,581	0
58090. ZZZ Other Alien	XXX	10,060,446	(8,007)	8,236,076	0	18,288,516	(40)
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	17,524,530	1,102,373	8,237,120	14,816,965	41,680,989	1,309,467

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 27

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. Self-insured liabilities	3,669,251	0	0	0	0	0	0	3,669,251	0
2705. Payments under employees, agents and directors benefit plans not included above	213,344,245	184,487	0	0	0	0	0	213,159,758	0
2797. Summary of remaining write-ins for Line 27 from overflow page	217,013,496	184,487	0	0	0	0	0	216,829,009	0

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 27

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
2704. Payments under employees, agents and directors benefit plans not included above	184,487	0	0	184,487	0	0	0	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	184,487	0	0	184,487	0	0	0	0	0	0	0	0

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	6,748,149,621	4.867	6,748,149,621	0	6,748,149,621	4.867
	1.02 All other governments	4,024,324,319	2.903	4,024,324,319	0	4,024,324,319	2.903
	1.03 U.S. states, territories and possessions, etc. guaranteed	329,143,746	0.237	329,143,746	0	329,143,746	0.237
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	464,642,573	0.335	464,642,573	0	464,642,573	0.335
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	6,365,995,411	4.592	6,365,995,411	0	6,365,995,411	4.592
	1.06 Industrial and miscellaneous	68,682,988,891	49.539	68,682,988,891	0	68,682,988,891	49.539
	1.07 Hybrid securities	307,465,966	0.222	307,465,966	0	307,465,966	0.222
	1.08 Parent, subsidiaries and affiliates	2,688,956,402	1.939	2,688,956,402	0	2,688,956,402	1.939
	1.09 SVO identified funds	0	0.000	0	0	0	0.000
	1.10 Unaffiliated Bank loans	660,643,614	0.476	660,643,614	0	660,643,614	0.476
	1.11 Total long-term bonds	90,272,310,543	65.110	90,272,310,543	0	90,272,310,543	65.110
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	100,413,551	0.072	100,413,551	0	100,413,551	0.072
	2.02 Parent, subsidiaries and affiliates	171,259	0.000	171,259	0	171,259	0.000
	2.03 Total preferred stocks	100,584,810	0.073	100,584,810	0	100,584,810	0.073
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	220,961,718	0.159	220,961,718	0	220,961,718	0.159
	3.02 Industrial and miscellaneous Other (Unaffiliated)	65,288	0.000	65,288	0	65,288	0.000
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	7,131,053,347	5.143	7,131,053,347	0	7,131,053,347	5.143
	3.05 Mutual funds	55,503	0.000	55,503	0	55,503	0.000
	3.06 Unit investment trusts	0	0.000	0	0	0	0.000
	3.07 Closed-end funds	0	0.000	0	0	0	0.000
	3.08 Total common stocks	7,352,135,856	5.303	7,352,135,856	0	7,352,135,856	5.303
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	1,666,793,869	1.202	1,666,793,869	0	1,666,793,869	1.202
	4.02 Residential mortgages	0	0.000	0	0	0	0.000
	4.03 Commercial mortgages	19,699,624,654	14.209	19,699,624,654	0	19,699,624,654	14.209
	4.04 Mezzanine real estate loans	62,386,812	0.045	62,386,812	0	62,386,812	0.045
	4.05 Total mortgage loans	21,428,805,335	15.456	21,428,805,335	0	21,428,805,335	15.456
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	274,131,754	0.198	274,131,752	0	274,131,752	0.198
	5.02 Properties held for production of income	258,080,298	0.186	258,080,298	0	258,080,298	0.186
	5.03 Properties held for sale	0	0.000	0	0	0	0.000
	5.04 Total real estate	532,212,052	0.384	532,212,050	0	532,212,050	0.384
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	390,636,515	0.282	390,636,515	0	390,636,515	0.282
	6.02 Cash equivalents (Schedule E, Part 2)	4,571,518,109	3.297	4,571,518,109	0	4,571,518,109	3.297
	6.03 Short-term investments (Schedule DA)	865,156,579	0.624	865,156,580	0	865,156,580	0.624
	6.04 Total cash, cash equivalents and short-term investments	5,827,311,203	4.203	5,827,311,204	0	5,827,311,204	4.203
7.	Contract loans	2,943,075,392	2.123	2,943,075,392	0	2,943,075,392	2.123
8.	Derivatives (Schedule DB)	3,455,261,139	2.492	3,455,261,139	0	3,455,261,139	2.492
9.	Other invested assets (Schedule BA)	6,568,858,996	4.738	6,568,858,996	0	6,568,858,996	4.738
10.	Receivables for securities	81,906,014	0.059	81,906,014	0	81,906,014	0.059
11.	Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	82,858,715	0.060	82,858,715	0	82,858,715	0.060
13.	Total invested assets	138,645,320,055	100.000	138,645,320,054	0	138,645,320,054	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		531,130,822
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	42,834,671	42,834,671
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	642,234	
	3.2 Totals, Part 3, Column 11	0	642,234
4.	Total gain (loss) on disposals, Part 3, Column 18		195,773
5.	Deduct amounts received on disposals, Part 3, Column 15		195,773
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	42,395,679	
	8.2 Totals, Part 3, Column 9	0	42,395,679
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		532,212,048
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		532,212,048

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		19,139,750,849
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	4,743,432,334	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	526,112,143	5,269,544,477
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	3,502,709	
	3.2 Totals, Part 3, Column 11	0	3,502,709
4.	Accrual of discount		1,325,882
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		(21,080,631)
7.	Deduct amounts received on disposals, Part 3, Column 15		3,023,348,357
8.	Deduct amortization of premium and mortgage interest points and commitment fees		3,895,865
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	48,529,581	
	9.2 Totals, Part 3, Column 13	14,476,689	63,006,270
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		21,428,805,334
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		21,428,805,334
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		21,428,805,334

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		5,483,374,179
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	581,165,927	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	932,092,652	1,513,258,579
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		307,955
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	226,690,131	
	5.2 Totals, Part 3, Column 9	278,425	226,968,556
6.	Total gain (loss) on disposals, Part 3, Column 19		(20,514,557)
7.	Deduct amounts received on disposals, Part 3, Column 16		647,315,308
8.	Deduct amortization of premium and depreciation		262,948
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	18,786,712	
	9.2 Totals, Part 3, Column 14	(15,769)	18,770,943
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	5,728,405	
	10.2 Totals, Part 3, Column 11	0	5,728,405
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		6,568,858,994
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		6,568,858,994

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		91,686,436,617
2.	Cost of bonds and stocks acquired, Part 3, Column 7		19,746,524,675
3.	Accrual of discount		260,995,922
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	5,189,101	
	4.2. Part 2, Section 1, Column 15	2,917,381	
	4.3. Part 2, Section 2, Column 13	960,314,967	
	4.4. Part 4, Column 11	29,274,469	997,695,918
5.	Total gain (loss) on disposals, Part 4, Column 19		62,617,065
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		14,980,218,060
7.	Deduct amortization of premium		174,164,430
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	82,578,674	
	8.2. Part 2, Section 1, Column 19	1,046,914	
	8.3. Part 2, Section 2, Column 16	193,589	
	8.4. Part 4, Column 15	43,492,862	127,312,039
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	60,305,619	
	9.2. Part 2, Section 1, Column 17	4,637,928	
	9.3. Part 2, Section 2, Column 14	6,225,133	
	9.4. Part 4, Column 13	25,810,692	96,979,372
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		94,810,831
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		97,725,031,206
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		97,725,031,206

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	6,748,149,621	7,939,738,875	5,780,483,397	9,584,406,915
Governments	2.	Canada	332,519,607	395,201,259	360,443,446	323,772,573
(Including all obligations guaranteed by governments)	3.	Other Countries	3,691,804,712	4,081,141,697	3,739,980,700	3,606,452,901
	4.	Totals	10,772,473,940	12,416,081,831	9,880,907,543	13,514,632,389
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	329,143,746	376,304,861	334,911,013	299,274,124
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	464,642,573	538,041,162	460,006,773	464,202,118
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	6,365,995,411	7,146,292,847	6,123,208,354	6,549,482,037
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	46,525,024,245	50,980,438,635	46,656,588,105	45,849,518,645
	9.	Canada	2,951,312,670	3,139,608,490	2,989,409,308	2,913,876,317
	10.	Other Countries	20,174,761,556	21,097,254,457	20,475,281,581	20,226,876,464
	11.	Totals	69,651,098,471	75,217,301,582	70,121,278,994	68,990,271,426
Parent, Subsidiaries and Affiliates	12.	Totals	2,688,956,402	2,885,518,698	2,701,182,848	2,699,263,483
	13.	Total Bonds	90,272,310,543	98,579,540,981	89,621,495,525	92,517,125,577
PREFERRED STOCKS	14.	United States	83,726,244	87,240,560	84,383,230	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	625,010	674,970	625,010	
	16.	Other Countries	16,062,297	26,149,514	14,221,759	
	17.	Totals	100,413,551	114,065,044	99,229,999	
Parent, Subsidiaries and Affiliates	18.	Totals	171,259	0	126,000	
	19.	Total Preferred Stocks	100,584,810	114,065,044	99,355,999	
COMMON STOCKS	20.	United States	48,046,800	48,046,800	40,850,260	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	0	0	0	
	22.	Other Countries	173,035,711	173,035,711	170,859,535	
	23.	Totals	221,082,511	221,082,511	211,709,795	
Parent, Subsidiaries and Affiliates	24.	Totals	7,131,053,347	7,131,053,347	4,791,330,933	
	25.	Total Common Stocks	7,352,135,858	7,352,135,858	5,003,040,728	
	26.	Total Stocks	7,452,720,668	7,466,200,902	5,102,396,727	
	27.	Total Bonds and Stocks	97,725,031,211	106,045,741,883	94,723,892,252	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	1,484,912,458	1,349,875,381	823,815,651	1,272,400,040	2,842,117,601	XXX	7,773,121,131	8.2	6,700,737,132	7.6	7,764,877,673	8,243,458
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	1,484,912,458	1,349,875,381	823,815,651	1,272,400,040	2,842,117,601	XXX	7,773,121,131	8.2	6,700,737,132	7.6	7,764,877,673	8,243,458
2. All Other Governments												
2.1 NAIC 1	649,295,303	963,943,558	252,414,023	83,349,494	604,449,596	XXX	2,553,451,974	2.7	2,626,776,714	3.0	2,553,451,974	0
2.2 NAIC 2	1,492,956	187,411,982	178,585,453	109,509,125	938,115,362	XXX	1,415,114,878	1.5	1,434,097,655	1.6	1,415,114,877	1
2.3 NAIC 3	201,194	3,816,161	7,868,191	0	25,980,000	XXX	37,865,546	0.0	38,691,720	0.0	32,865,546	5,000,000
2.4 NAIC 4	0	11,029,152	4,566,122	719,443	1,535,803	XXX	17,850,520	0.0	15,189,825	0.0	17,850,520	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	41,401	XXX	41,401	0.0	88,785	0.0	41,401	0
2.7 Totals	650,989,453	1,166,200,853	443,433,789	193,578,062	1,570,122,162	XXX	4,024,324,319	4.2	4,114,844,699	4.7	4,019,324,318	5,000,001
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	7,968,287	33,287,234	29,887,320	195,404,469	62,596,438	XXX	329,143,748	0.3	346,926,998	0.4	304,979,624	24,164,124
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	7,968,287	33,287,234	29,887,320	195,404,469	62,596,438	XXX	329,143,748	0.3	346,926,998	0.4	304,979,624	24,164,124
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	97,969,598	98,597,797	133,108,233	126,636,677	XXX	456,312,305	0.5	439,191,753	0.5	456,312,305	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	425,709	1,917,050	2,958,778	3,028,730	0	XXX	8,330,267	0.0	8,689,278	0.0	0	8,330,267
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	425,709	99,886,648	101,556,575	136,136,963	126,636,677	XXX	464,642,572	0.5	447,881,031	0.5	456,312,305	8,330,267
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,634,599,816	725,108,800	1,252,387,885	1,999,410,076	2,173,730,941	XXX	7,785,237,518	8.2	6,672,714,368	7.6	7,729,940,623	55,296,895
5.2 NAIC 2	0	0	45,435,145	154,589	5,528,326	XXX	51,118,060	0.1	50,015,677	0.1	51,118,060	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	1,634,599,816	725,108,800	1,297,823,030	1,999,564,665	2,179,259,267	XXX	7,836,355,578	8.3	6,722,730,045	7.6	7,781,058,683	55,296,895

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	6,039,894,694	15,075,471,797	6,920,527,431	4,660,131,807	10,001,081,162	XXX	42,697,106,891	45.1	39,746,131,257	45.1	36,152,510,818	6,544,596,073
6.2 NAIC 2	1,226,818,801	5,889,010,592	7,289,328,691	4,904,279,688	4,511,195,102	XXX	23,820,632,874	25.1	21,911,337,436	24.9	9,271,959,560	14,548,673,314
6.3 NAIC 3	177,646,242	1,158,518,646	960,369,401	307,964,751	63,024,680	XXX	2,667,523,720	2.8	2,650,030,937	3.0	486,610,083	2,180,913,637
6.4 NAIC 4	140,036,744	688,865,295	224,498,498	18,838,739	34,718,851	XXX	1,106,958,127	1.2	911,480,620	1.0	95,670,651	1,011,287,476
6.5 NAIC 5	85,027,414	129,624,809	70,024,812	5,774,667	56,067,490	XXX	346,519,192	0.4	384,624,216	0.4	24,622,174	321,897,018
6.6 NAIC 6	1,253,988	3,826,331	4,018,893	6,112,083	9,690,900	XXX	24,902,195	0.0	63,348,276	0.1	3,099,839	21,802,356
6.7 Totals	7,670,677,883	22,945,317,470	15,468,767,726	9,903,101,735	14,675,778,185	XXX	70,663,642,999	74.6	65,666,952,742	74.5	46,034,473,125	24,629,169,874
7. Hybrid Securities												
7.1 NAIC 1	0	152,005,000	39,200,000	1,009,617	25,060,349	XXX	217,274,966	0.2	221,002,000	0.3	217,274,967	(1)
7.2 NAIC 2	0	0	16,337,810	27,473,933	36,993,731	XXX	80,805,474	0.1	83,894,588	0.1	80,805,474	0
7.3 NAIC 3	0	0	0	9,385,526	0	XXX	9,385,526	0.0	9,335,790	0.0	9,385,526	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	152,005,000	55,537,810	37,869,076	62,054,080	XXX	307,465,966	0.3	314,232,378	0.4	307,465,967	(1)
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	262,242,030	459,106,203	558,529,050	142,215,382	245,157,611	XXX	1,667,250,276	1.8	1,984,452,404	2.3	15,602,548	1,651,647,728
8.2 NAIC 2	203,808,595	817,897,530	0	0	0	XXX	1,021,706,125	1.1	1,021,476,505	1.2	0	1,021,706,125
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	466,050,625	1,277,003,733	558,529,050	142,215,382	245,157,611	XXX	2,688,956,401	2.8	3,005,928,909	3.4	15,602,548	2,673,353,853
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	43,369,053	0.0	0	0
10.2 NAIC 2	14,133	56,532	1,339,099	0	0	XXX	1,409,764	0.0	20,089,590	0.0	1,409,764	0
10.3 NAIC 3	965,019	62,937,458	0	0	0	XXX	63,902,477	0.1	161,209,128	0.2	3,195,459	60,707,018
10.4 NAIC 4	16,888,227	427,656,753	30,638,859	0	4,512,784	XXX	479,696,623	0.5	380,688,045	0.4	0	479,696,623
10.5 NAIC 5	29,855,171	71,710,479	0	0	5,336,008	XXX	106,901,658	0.1	204,753,395	0.2	0	106,901,658
10.6 NAIC 6	0	3,271,058	0	0	8,865,061	XXX	12,136,119	0.0	10,297,901	0.0	0	12,136,119
10.7 Totals	47,722,550	565,632,280	31,977,958	0	18,713,853	XXX	664,046,641	0.7	820,407,112	0.9	4,605,223	659,441,418

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 10,078,912,588	18,856,767,571	9,975,359,157	8,487,029,118	16,080,830,375	0	63,478,898,809	67.0	XXX	XXX	55,194,950,532	8,283,948,277
11.2 NAIC 2	(d) 1,432,134,485	6,894,376,636	7,531,026,198	5,041,417,335	5,491,832,521	0	26,390,787,175	27.9	XXX	XXX	10,820,407,735	15,570,379,440
11.3 NAIC 3	(d) 178,812,455	1,225,272,265	968,237,592	317,350,277	89,004,680	0	2,778,677,269	2.9	XXX	XXX	532,056,614	2,246,620,655
11.4 NAIC 4	(d) 156,924,971	1,127,551,200	259,703,479	19,558,182	40,767,438	0	1,604,505,270	1.7	XXX	XXX	113,521,171	1,490,984,099
11.5 NAIC 5	(d) 115,308,294	203,252,338	72,983,590	8,803,397	61,403,498	0	(c) 461,751,117	0.5	XXX	XXX	24,622,174	437,128,943
11.6 NAIC 6	(d) 1,253,988	7,097,389	4,018,893	6,112,083	18,597,362	0	(c) 37,079,715	0.0	XXX	XXX	3,141,240	33,938,475
11.7 Totals	11,963,346,781	28,314,317,399	18,811,328,909	13,880,270,392	21,782,435,874	0	(b) 94,751,699,355	100.0	XXX	XXX	66,688,699,466	28,062,999,889
11.8 Line 11.7 as a % of Col. 7	12.6	29.9	19.9	14.6	23.0	0.0	100.0	XXX	XXX	XXX	70.4	29.6
12. Total Bonds Prior Year												
12.1 NAIC 1	7,382,672,797	17,795,750,183	9,987,058,165	7,555,491,448	16,060,329,086	0	XXX	XXX	58,781,301,679	66.7	50,234,974,343	8,546,327,336
12.2 NAIC 2	1,515,469,099	6,500,193,494	6,213,981,136	4,874,717,838	5,416,549,884	0	XXX	XXX	24,520,911,451	27.8	10,740,413,937	13,780,497,514
12.3 NAIC 3	244,409,718	1,102,084,268	1,155,507,406	272,368,649	84,897,534	0	XXX	XXX	2,859,267,575	3.2	618,242,806	2,241,024,769
12.4 NAIC 4	80,975,751	956,277,197	217,310,744	51,435,557	1,359,241	0	XXX	XXX	1,307,358,490	1.5	192,475,147	1,114,883,343
12.5 NAIC 5	29,168,454	399,299,416	78,882,652	23,923,542	66,792,825	0	XXX	XXX	(c) 598,066,889	0.7	35,224,644	562,842,245
12.6 NAIC 6	115,199	16,290,187	0	1	57,329,575	0	XXX	XXX	(c) 73,734,962	0.1	129,434	73,605,528
12.7 Totals	9,252,811,018	26,769,894,745	17,652,740,103	12,777,937,035	21,687,258,145	0	XXX	XXX	(b) 88,140,641,046	100.0	61,821,460,311	26,319,180,735
12.8 Line 12.7 as a % of Col. 9	10.5	30.4	20.0	14.5	24.6	0.0	XXX	XXX	100.0	XXX	70.1	29.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1	9,504,435,625	16,124,742,588	7,191,858,178	7,362,888,127	15,011,026,012	0	55,194,950,530	58.3	50,234,974,343	57.0	55,194,950,530	XXX
13.2 NAIC 2	400,281,193	1,303,028,078	1,292,078,984	2,542,339,311	5,282,680,169	0	10,820,407,735	11.4	10,740,413,937	12.2	10,820,407,735	XXX
13.3 NAIC 3	16,391,395	228,930,312	60,990,470	146,535,002	79,209,436	0	532,056,615	0.6	618,242,806	0.7	532,056,615	XXX
13.4 NAIC 4	41,794,738	52,210,064	16,048,941	1,931,625	1,535,803	0	113,521,171	0.1	192,475,147	0.2	113,521,171	XXX
13.5 NAIC 5	1,227,921	6,583,395	13,918,758	0	2,892,100	0	24,622,174	0.0	35,224,644	0.0	24,622,174	XXX
13.6 NAIC 6	0	1,971,000	1,089,589	1	80,650	0	3,141,240	0.0	129,434	0.0	3,141,240	XXX
13.7 Totals	9,964,130,872	17,717,465,437	8,575,984,920	10,053,694,066	20,377,424,170	0	66,688,699,465	70.4	61,821,460,311	70.1	66,688,699,465	XXX
13.8 Line 13.7 as a % of Col. 7	14.9	26.6	12.9	15.1	30.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	10.5	18.7	9.1	10.6	21.5	0.0	70.4	XXX	XXX	XXX	70.4	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	574,476,963	2,732,024,983	2,783,500,979	1,124,140,991	1,069,804,363	0	8,283,948,279	8.7	8,546,327,336	9.7	XXX	8,283,948,279
14.2 NAIC 2	1,031,853,292	5,591,348,558	6,238,947,214	2,499,078,024	209,152,352	0	15,570,379,440	16.4	13,780,497,514	15.6	XXX	15,570,379,440
14.3 NAIC 3	162,421,060	996,341,953	907,247,122	170,815,275	9,795,244	0	2,246,620,654	2.4	2,241,024,769	2.5	XXX	2,246,620,654
14.4 NAIC 4	115,130,233	1,075,341,136	243,654,538	17,626,557	39,231,635	0	1,490,984,099	1.6	1,114,883,343	1.3	XXX	1,490,984,099
14.5 NAIC 5	114,080,373	196,668,943	59,064,832	8,803,397	58,511,398	0	437,128,943	0.5	562,842,245	0.6	XXX	437,128,943
14.6 NAIC 6	1,253,988	5,126,389	2,929,304	6,112,082	18,516,712	0	33,938,475	0.0	73,605,528	0.1	XXX	33,938,475
14.7 Totals	1,999,215,909	10,596,851,962	10,235,343,989	3,826,576,326	1,405,011,704	0	28,062,999,890	29.6	26,319,180,735	29.9	XXX	28,062,999,890
14.8 Line 14.7 as a % of Col. 7	7.1	37.8	36.5	13.6	5.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.1	11.2	10.8	4.0	1.5	0.0	29.6	XXX	XXX	XXX	XXX	29.6

(a) Includes $ 178,806,633 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 1,812,272,562 current year of bonds with Z designations and $ 4,645,143,468 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 151,801,708 current year, $ 410,701,606 prior year of bonds with 5GI designations and $ 4,642,473 current year, $ 21,619,443 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 4,373,143,223 ; NAIC 2 $ 101,985,698 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 3,403,026 ; NAIC 6 $ 856,870

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	1,480,526,142	1,338,210,969	817,505,004	1,225,989,129	2,823,146,778	XXX	7,685,378,022	8.1	6,586,666,272	7.5	7,685,378,022	0
1.02 Residential Mortgage-Backed Securities	4,130,699	10,438,912	4,489,727	41,469,490	18,970,822	XXX	79,499,650	0.1	86,996,304	0.1	79,499,650	0
1.03 Commercial Mortgage-Backed Securities	255,617	1,225,500	1,820,920	4,941,421	0	XXX	8,243,458	0.0	0	0.0	0	8,243,458
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	27,074,555	0.0	0	0
1.05 Totals	1,484,912,458	1,349,875,381	823,815,651	1,272,400,040	2,842,117,600	XXX	7,773,121,130	8.2	6,700,737,131	7.6	7,764,877,672	8,243,458
2. All Other Governments												
2.01 Issuer Obligations	650,989,453	1,166,200,852	436,454,789	183,681,314	1,564,170,008	XXX	4,001,496,416	4.2	4,092,013,874	4.6	3,996,496,417	4,999,999
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	6,979,000	9,896,747	5,952,154	XXX	22,827,901	0.0	22,830,825	0.0	22,827,901	0
2.05 Totals	650,989,453	1,166,200,852	443,433,789	193,578,061	1,570,122,162	XXX	4,024,324,317	4.2	4,114,844,699	4.7	4,019,324,318	4,999,999
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	7,704,969	31,758,069	17,222,323	161,445,371	38,667,440	XXX	256,798,172	0.3	301,393,480	0.3	256,798,172	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	263,317	1,529,165	3,078,170	9,128,476	10,164,996	XXX	24,164,124	0.0	18,592,161	0.0	0	24,164,124
3.04 Other Loan-Backed and Structured Securities	0	0	9,586,827	24,830,622	13,764,002	XXX	48,181,451	0.1	26,941,357	0.0	48,181,451	0
3.05 Totals	7,968,286	33,287,234	29,887,320	195,404,469	62,596,438	XXX	329,143,747	0.3	346,926,998	0.4	304,979,623	24,164,124
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	425,709	97,769,357	99,146,040	106,497,491	125,829,607	XXX	429,668,204	0.5	437,602,146	0.5	421,337,937	8,330,267
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	2,117,291	2,410,534	29,639,472	807,071	XXX	34,974,368	0.0	10,278,885	0.0	34,974,368	0
4.05 Totals	425,709	99,886,648	101,556,574	136,136,963	126,636,678	XXX	464,642,572	0.5	447,881,031	0.5	456,312,305	8,330,267
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	1,472,257,680	19,164,458	120,729,214	611,553,301	157,243,007	XXX	2,380,947,660	2.5	1,708,137,167	1.9	2,360,864,253	20,083,407
5.02 Residential Mortgage-Backed Securities	153,463,567	409,153,149	251,801,927	288,414,935	84,221,900	XXX	1,187,055,478	1.3	1,046,507,441	1.2	1,187,055,479	(1)
5.03 Commercial Mortgage-Backed Securities	6,726,743	90,748,491	557,944,693	361,627,614	268,807,239	XXX	1,285,854,780	1.4	876,453,176	1.0	1,258,538,067	27,316,713
5.04 Other Loan-Backed and Structured Securities	2,151,827	206,042,702	367,347,196	737,968,815	1,668,987,121	XXX	2,982,497,661	3.1	3,091,632,262	3.5	2,974,600,885	7,896,776
5.05 Totals	1,634,599,817	725,108,800	1,297,823,030	1,999,564,665	2,179,259,267	XXX	7,836,355,579	8.3	6,722,730,046	7.6	7,781,058,684	55,296,895
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	5,728,908,874	13,029,218,077	12,289,713,218	9,026,309,419	13,504,497,889	XXX	53,578,647,477	56.5	49,187,329,990	55.8	31,994,786,859	21,583,860,618
6.02 Residential Mortgage-Backed Securities	48,768,892	177,864,254	42,355,418	35,983,936	925,183	XXX	305,897,683	0.3	260,742,272	0.3	305,613,976	283,707
6.03 Commercial Mortgage-Backed Securities	239,996,656	3,432,261,007	1,551,919,728	328,497,127	89,103,247	XXX	5,641,777,765	6.0	5,287,842,249	6.0	4,772,236,393	869,541,372
6.04 Other Loan-Backed and Structured Securities	1,653,003,460	6,305,974,133	1,584,779,363	512,311,253	1,081,251,865	XXX	11,137,320,074	11.8	10,931,038,231	12.4	8,961,835,898	2,175,484,176
6.05 Totals	7,670,677,882	22,945,317,471	15,468,767,727	9,903,101,735	14,675,778,184	XXX	70,663,642,999	74.6	65,666,952,742	74.5	46,034,473,126	24,629,169,873
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	16,337,810	28,483,550	31,299,700	XXX	76,121,060	0.1	82,937,206	0.1	76,121,061	(1)
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	152,005,000	39,200,000	9,385,526	30,754,380	XXX	231,344,906	0.2	231,295,170	0.3	231,344,906	0
7.05 Totals	0	152,005,000	55,537,810	37,869,076	62,054,080	XXX	307,465,966	0.3	314,232,376	0.4	307,465,967	(1)
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	443,760,702	1,246,544,625	510,523,324	0	0	XXX	2,200,828,651	2.3	2,480,958,851	2.8	0	2,200,828,651
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	6,687,376	30,459,108	48,005,726	142,215,382	245,157,611	XXX	472,525,203	0.5	478,878,231	0.5	0	472,525,203
8.04 Other Loan-Backed and Structured Securities	15,602,548	0	0	0	0	XXX	15,602,548	0.0	46,091,828	0.1	15,602,548	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	466,050,626	1,277,003,733	558,529,050	142,215,382	245,157,611	XXX	2,688,956,402	2.8	3,005,928,910	3.4	15,602,548	2,673,353,854

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	351,038	13,602,751	0	0	0	XXX	13,953,789	0.0	0	0.0	0	13,953,789
10.02 Unaffiliated Bank Loans - Acquired	47,371,512	552,029,529	31,977,958	0	18,713,853	XXX	650,092,852	0.7	820,407,111	0.9	4,605,222	645,487,630
10.03 Totals	47,722,550	565,632,280	31,977,958	0	18,713,853	XXX	664,046,641	0.7	820,407,111	0.9	4,605,222	659,441,419
11. Total Bonds Current Year												
11.01 Issuer Obligations	9,784,573,529	16,928,866,407	14,307,631,722	11,343,959,575	18,244,854,429	XXX	70,609,885,662	74.5	XXX	XXX	46,791,782,721	23,818,102,941
11.02 Residential Mortgage-Backed Securities	206,363,158	597,456,315	298,647,072	365,868,361	104,117,905	XXX	1,572,452,811	1.7	XXX	XXX	1,572,169,105	283,706
11.03 Commercial Mortgage-Backed Securities	253,929,709	3,556,223,271	2,162,769,237	846,410,020	613,233,093	XXX	7,432,565,330	7.8	XXX	XXX	6,030,774,460	1,401,790,870
11.04 Other Loan-Backed and Structured Securities	1,670,757,835	6,666,139,126	2,010,302,920	1,324,032,435	2,801,516,593	XXX	14,472,748,909	15.3	XXX	XXX	12,289,367,957	2,183,380,952
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	47,722,550	565,632,280	31,977,958	0	18,713,853	XXX	664,046,641	0.7	XXX	XXX	4,605,222	659,441,419
11.08 Totals	11,963,346,781	28,314,317,399	18,811,328,909	13,880,270,391	21,782,435,873	0	94,751,699,353	100.0	XXX	XXX	66,688,699,465	28,062,999,888
11.09 Line 11.08 as a % of Col. 7	12.6	29.9	19.9	14.6	23.0	0.0	100.0	XXX	XXX	XXX	70.4	29.6
12. Total Bonds Prior Year												
12.01 Issuer Obligations	7,413,805,419	16,633,836,623	12,490,183,081	10,353,345,937	17,985,867,926	XXX	XXX	XXX	64,877,038,986	73.6	42,804,043,489	22,072,995,497
12.02 Residential Mortgage-Backed Securities	243,410,600	481,325,058	270,122,716	313,598,743	85,788,900	XXX	XXX	XXX	1,394,246,017	1.6	1,393,930,230	315,787
12.03 Commercial Mortgage-Backed Securities	365,921,633	2,605,891,644	2,497,243,398	729,715,479	462,993,663	XXX	XXX	XXX	6,661,765,817	7.6	5,300,158,813	1,361,607,004
12.04 Other Loan-Backed and Structured Securities	1,193,526,622	6,407,200,163	2,261,079,730	1,381,276,875	3,144,099,723	XXX	XXX	XXX	14,387,183,113	16.3	12,272,234,662	2,114,948,451
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	36,146,743	641,641,252	134,111,180	0	8,507,936	XXX	XXX	XXX	820,407,111	0.9	51,093,115	769,313,996
12.08 Totals	9,252,811,017	26,769,894,740	17,652,740,105	12,777,937,034	21,687,258,148	0	XXX	XXX	88,140,641,044	100.0	61,821,460,309	26,319,180,735
12.09 Line 12.08 as a % of Col. 9	10.5	30.4	20.0	14.5	24.6	0.0	XXX	XXX	100	XXX	70.1	29.9
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	8,093,206,929	8,221,017,743	4,858,816,448	8,361,854,848	17,256,886,753	XXX	46,791,782,721	49.4	42,804,043,489	48.6	46,791,782,721	XXX
13.02 Residential Mortgage-Backed Securities	206,334,301	597,362,391	298,486,145	365,868,362	104,117,906	XXX	1,572,169,105	1.7	1,393,930,230	1.6	1,572,169,105	XXX
13.03 Commercial Mortgage-Backed Securities	202,140,751	3,370,495,038	1,839,459,109	349,872,323	268,807,239	XXX	6,030,774,460	6.4	5,300,158,813	6.0	6,030,774,460	XXX
13.04 Other Loan-Backed and Structured Securities	1,462,393,790	5,525,379,244	1,577,884,119	976,098,532	2,747,612,273	XXX	12,289,367,958	13.0	12,272,234,662	13.9	12,289,367,958	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	55,100	3,211,023	1,339,099	0	0	XXX	4,605,222	0.0	51,093,115	0.1	4,605,222	XXX
13.08 Totals	9,964,130,871	17,717,465,439	8,575,984,920	10,053,694,065	20,377,424,171	0	66,688,699,466	70.4	61,821,460,309	70.1	66,688,699,466	XXX
13.09 Line 13.08 as a % of Col. 7	14.9	26.6	12.9	15.1	30.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	10.5	18.7	9.1	10.6	21.5	0.0	70.4	XXX	XXX	XXX	70.4	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	1,691,366,600	8,707,848,664	9,448,815,274	2,982,104,727	987,967,676	XXX	23,818,102,941	25.1	22,072,995,497	25.0	XXX	23,818,102,941
14.02 Residential Mortgage-Backed Securities	28,857	93,924	160,927	(1)	(1)	XXX	283,706	0.0	315,787	0.0	XXX	283,706
14.03 Commercial Mortgage-Backed Securities	51,788,958	185,728,233	323,310,128	496,537,697	344,425,854	XXX	1,401,790,870	1.5	1,361,607,004	1.5	XXX	1,401,790,870
14.04 Other Loan-Backed and Structured Securities	208,364,045	1,140,759,882	432,418,801	347,933,903	53,904,320	XXX	2,183,380,951	2.3	2,114,948,451	2.4	XXX	2,183,380,951
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	47,667,450	562,421,257	30,638,859	0	18,713,853	XXX	659,441,419	0.7	769,313,996	0.9	XXX	659,441,419
14.08 Totals	1,999,215,910	10,596,851,960	10,235,343,989	3,826,576,326	1,405,011,702	0	28,062,999,887	29.6	26,319,180,735	29.9	XXX	28,062,999,887
14.09 Line 14.08 as a % of Col. 7	7.1	37.8	36.5	13.6	5.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.1	11.2	10.8	4.0	1.5	0.0	29.6	XXX	XXX	XXX	XXX	29.6

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,349,894,339	1,349,894,339	0	0	0
2. Cost of short-term investments acquired	2,519,446,552	2,519,446,552	0	0	0
3. Accrual of discount	19,109,298	19,109,298	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	146,228	146,228	0	0	0
6. Deduct consideration received on disposals	3,022,762,080	3,022,762,080	0	0	0
7. Deduct amortization of premium	725,611	725,611	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	47,854	47,854	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	865,156,580	865,156,580	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	865,156,580	865,156,580	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			2,006,931,868
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	36,677,083		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	97,308,356		133,985,439
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	380,008,010		
	3.2 Section 2, Column 19	14,207,892		394,215,903
4.	SSAP No. 108 Adjustments			0
5.	Total gain (loss) on termination recognized, Section 2, Column 22			(23,177,024)
6.	Considerations received/(paid) on terminations, Section 2, Column 15			196,521,275
7.	Amortization:			
	7.1 Section 1, Column 19	(3,746,111)		
	7.2 Section 2, Column 21	(4,283,443)		(8,029,553)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20	10,491,876		
	8.2 Section 2, Column 23	19,567,537		30,059,413
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18	(102,673,198)		
	9.2 Section 2, Column 20	(108,965,858)		(211,639,057)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			2,125,825,713
11.	Deduct nonadmitted assets			0
12.	Statement value at end of current period (Line 10 minus Line 11)			2,125,825,713

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			0
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges			
	3.11 Section 1, Column 15, current year minus	0		
	3.12 Section 1, Column 15, prior year	0	0	
	Change in variation margin on open contracts - All other			
	3.13 Section 1, Column 18, current year minus	(126,153,971)		
	3.14 Section 1, Column 18, prior year	161,839,272	(287,993,243)	(287,993,243)
3.2	Add:			
	Change in adjustment to basis of hedged item			
	3.21 Section 1, Column 17, current year to date minus	0		
	3.22 Section 1, Column 17, prior year	0	0	
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus	(126,153,971)		
	3.24 Section 1, Column 19, prior year plus	161,839,272		
	3.25 SSAP No. 108 Adjustments	0	(287,993,243)	(287,993,243)
3.3	Subtotal (Line 3.1 minus Line 3.2)			0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			748,606,575
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0		
	4.22 Amount recognized (Section 2, Column 16)	748,606,575		
	4.23 SSAP No. 108 Adjustments	0	748,606,575	
4.3	Subtotal (Line 4.1 minus Line 4.2)			0
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			0
7.	Deduct total nonadmitted amounts			0
8.	Statement value at end of current period (Line 6 minus Line 7)			0

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
105756K#6	Corporate Bond First to Default	3	4,000,000	2,378,012	2,821,056	08/06/2015	09/20/2020	Credit Default Swap - 1101196CM	(53,394)	19,014	38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE	1FE	2,404,252	2,811,769
105756K#6	Corporate Bond First to Default	3	0	2,460,789	2,954,463			Credit Default Swap - 1101196CM	0	0	617482-V9-2	MORGAN STANLEY CORPORATE	1FE	2,487,943	2,944,737
195325M*3	Corporate Bond First to Default	2	8,000,000	534,247	609,602	08/06/2015	09/20/2020	Credit Default Swap - 1101194CM	(43,380)	49,274	202795-JD-3	COMMONWEALTH EDISON CORPORATE	1FE	536,938	606,459
195325M*3	Corporate Bond First to Default	2	0	5,772,933	6,435,451			Credit Default Swap - 1101194CM	0	0	709224-QG-7	PENNSYLVANIA ST TURNPIKE COMMI CORP	1FE	5,802,018	6,402,275
195325M*3	Corporate Bond First to Default	2	0	2,302,994	2,513,139			Credit Default Swap - 1101194CM	0	0	84265V-AJ-4	SOUTHERN COPPER CORP CORPORATE	2FE	2,314,597	2,500,183
715638K@0	Corporate Bond First to Default	2	12,000,000	279,475	298,189	08/06/2015	09/20/2020	Credit Default Swap - 1101189CM	(36,023)	80,842	369604-BH-5	GENERAL ELECTRIC CO CORPORATE	2FE	280,251	296,585
715638K@0	Corporate Bond First to Default	2	0	7,361,867	8,613,303			Credit Default Swap - 1101189CM	0	0	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	1FE	7,382,295	8,566,973
715638K@0	Corporate Bond First to Default	2	0	1,523,839	1,804,611			Credit Default Swap - 1101189CM	0	0	46625H-HV-5	JP MORGAN CHASE & CO CORPORATE	1FE	1,528,067	1,794,905
715638K@0	Corporate Bond First to Default	2	0	2,214,801	2,460,573			Credit Default Swap - 1101189CM	0	0	927804-FR-0	Virginia Electric Power CORPORATE	1FE	2,220,947	2,447,338
715638K@0	Corporate Bond First to Default	2	0	68,617	77,692			Credit Default Swap - 1101189CM	0	0	927804-FT-6	Virginia Electric Power CORPORATE	1FE	68,807	77,274
715638K@0	Corporate Bond First to Default	2	0	1,533,131	1,775,200			Credit Default Swap - 1101189CM	0	0	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	1FE	1,537,385	1,765,652
168863E#1	Corporate Bond First to Default	1	12,000,000	768,257	940,296	08/06/2015	09/20/2020	Credit Default Swap - 1101188CM	1,311	78,095	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1FE	768,178	935,320
168863E#1	Corporate Bond First to Default	1	0	777,919	885,122			Credit Default Swap - 1101188CM	0	0	010392-FL-7	ALABAMA POWER CORPORATE	1FE	777,840	880,438
168863E#1	Corporate Bond First to Default	1	0	996,247	1,150,719			Credit Default Swap - 1101188CM	0	0	02361D-AQ-3	AMEREN ILLINOIS CO CORPORATE	1FE	996,145	1,144,629
168863E#1	Corporate Bond First to Default	1	0	902,650	1,220,881			Credit Default Swap - 1101188CM	0	0	111021-AE-1	BRITISH TELECOM PLC BONDS	2FE	902,557	1,214,420
168863E#1	Corporate Bond First to Default	1	0	506,978	583,696			Credit Default Swap - 1101188CM	0	0	26442R-AB-7	DUKE ENERGY PROGRESS INC CORPORATE	1FE	506,926	580,607
168863E#1	Corporate Bond First to Default	1	0	3,457,552	3,887,952			Credit Default Swap - 1101188CM	0	0	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	1FE	3,457,198	3,867,376
168863E#1	Corporate Bond First to Default	1	0	606,218	693,601			Credit Default Swap - 1101188CM	0	0	437076-AS-1	Home Depot Inc CORPORATE	1FE	606,155	689,931
168863E#1	Corporate Bond First to Default	1	0	733,531	802,372			Credit Default Swap - 1101188CM	0	0	544435-C3-2	LOS ANGELES CALIF DEPT ARPTS A CORP	1FE	733,456	798,126
168863E#1	Corporate Bond First to Default	1	0	2,111,302	2,367,931			Credit Default Swap - 1101188CM	0	0	645790-FR-2	NJ HLTH CARE FAC AUTH AHS HOSP CORP	1FE	2,111,086	2,355,400
168863E#1	Corporate Bond First to Default	1	0	259,371	322,140			Credit Default Swap - 1101188CM	0	0	713448-DD-7	PEPSICO INC CORPORATE	1FE	259,345	320,435
168863E#1	Corporate Bond First to Default	1	0	523,636	565,794			Credit Default Swap - 1101188CM	0	0	797440-BM-5	San Diego Gas Electric Engine CORPO	1FE	523,583	562,800
168863E#1	Corporate Bond First to Default	1	0	1,153,344	1,336,514			Credit Default Swap - 1101188CM	0	0	89417E-AK-5	TRAVELERS COS INC/THE CORPORATE	1FE	1,153,226	1,329,441
712219C@1	Corporate Bond First to Default	1	12,000,000	432,854	446,354	08/05/2015	09/20/2020	Credit Default Swap - 1101197CM	1,703	83,777	00817Y-AP-3	AETNA INC CORPORATE	2FE	432,803	444,075
712219C@1	Corporate Bond First to Default	1	0	6,399,458	7,172,245			Credit Default Swap - 1101197CM	0	0	13063B-BU-5	CALIFORNIA ST CORP MUNI	1FE	6,398,704	7,135,630
712219C@1	Corporate Bond First to Default	1	0	832,779	992,807			Credit Default Swap - 1101197CM	0	0	207597-EH-4	CONNECTICUT LIGHT & PWR CO CORPORAT	1FE	832,681	987,738
712219C@1	Corporate Bond First to Default	1	0	771,852	918,406			Credit Default Swap - 1101197CM	0	0	46625H-JB-7	JP MORGAN CHASE & CO CORPORATE	1FE	771,761	913,717
712219C@1	Corporate Bond First to Default	1	0	1,049,739	1,071,819			Credit Default Swap - 1101197CM	0	0	674599-CJ-2	Occidental Pete Corp CORPORATE	2FE	1,049,615	1,066,347
712219C@1	Corporate Bond First to Default	1	0	532,015	607,400			Credit Default Swap - 1101197CM	0	0	69351U-AR-4	PPL Electric Utilities Corp CORPORA	1FE	531,952	604,299
712219C@1	Corporate Bond First to Default	1	0	615,366	710,705			Credit Default Swap - 1101197CM	0	0	717081-DT-7	PFIZER INC CORP	1FE	615,294	707,077
712219C@1	Corporate Bond First to Default	1	0	653,121	712,778			Credit Default Swap - 1101197CM	0	0	842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE	1FE	653,044	709,139
712219C@1	Corporate Bond First to Default	1	0	3,161,205	3,777,938			Credit Default Swap - 1101197CM	0	0	931142-CS-0	WAL MART STORES INC CORPORATE	1FE	3,160,832	3,758,651
70687W@7	Corporate Bond First to Default	1	12,000,000	528,783	599,667	08/06/2015	09/20/2020	Credit Default Swap - 1101190CM	(35,556)	82,166	15189X-AN-8	CENTERPOINT ENERGY CORPORATE	1FE	530,315	596,221
70687W@7	Corporate Bond First to Default	1	0	4,955,130	5,942,963			Credit Default Swap - 1101190CM	0	0	61747Y-DY-8	MORGAN STANLEY CORPORATE	1FE	4,969,484	5,908,814
70687W@7	Corporate Bond First to Default	1	0	1,538,877	1,701,523			Credit Default Swap - 1101190CM	0	0	678858-BP-5	Oklahoma Gas & Elec Co CORPORATE	1FE	1,543,336	1,691,746
70687W@7	Corporate Bond First to Default	1	0	2,070,570	2,479,132			Credit Default Swap - 1101190CM	0	0	713448-DD-7	PEPSICO INC CORPORATE	1FE	2,076,569	2,464,887
70687W@7	Corporate Bond First to Default	1	0	1,019,033	1,173,594			Credit Default Swap - 1101190CM	0	0	744448-CK-5	PUBLIC SERVICE CO COLO CORPORATE	1FE	1,021,985	1,166,850
70687W@7	Corporate Bond First to Default	1	0	2,161,190	2,402,112			Credit Default Swap - 1101190CM	0	0	907818-DU-9	UNION PACIFIC CORP CORPORATE	1FE	2,167,451	2,388,309
718286E#0	Corporate Bond First to Default	2	12,000,000	2,014,469	2,443,610	08/06/2015	09/20/2020	Credit Default Swap - 1101187CM	4,631	82,171	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1FE	2,013,695	2,429,402
718286E#0	Corporate Bond First to Default	2	0	1,224,437	1,380,293			Credit Default Swap - 1101187CM	0	0	02361D-AN-0	AMEREN ILLINOIS CO CORPORATE	1FE	1,223,966	1,372,268
718286E#0	Corporate Bond First to Default	2	0	1,118,412	1,250,157			Credit Default Swap - 1101187CM	0	0	491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORAT	1FE	1,117,982	1,242,889
718286E#0	Corporate Bond First to Default	2	0	700,796	798,969			Credit Default Swap - 1101187CM	0	0	665772-CL-1	NORTHERN STATES PWR MINN CORPORATE	1FE	700,527	794,323
718286E#0	Corporate Bond First to Default	2	0	518,392	574,052			Credit Default Swap - 1101187CM	0	0	678858-BQ-3	Oklahoma Gas & Elec Co CORPORATE	1FE	518,193	570,715
718286E#0	Corporate Bond First to Default	2	0	1,026,414	1,239,651			Credit Default Swap - 1101187CM	0	0	713448-DD-7	PEPSICO INC CORPORATE	1FE	1,026,019	1,232,443
718286E#0	Corporate Bond First to Default	2	0	2,672,824	3,153,699			Credit Default Swap - 1101187CM	0	0	89417E-AK-5	TRAVELERS COS INC/THE CORPORATE	1FE	2,671,797	3,135,363
718286E#0	Corporate Bond First to Default	2	0	1,877,901	2,283,341			Credit Default Swap - 1101187CM	0	0	94974B-GK-0	Wells Fargo & Co NT CORPORATE	1FE	1,877,179	2,270,065
718286E#0	Corporate Bond First to Default	2	0	403,791	440,421			Credit Default Swap - 1101187CM	0	0	95709T-AK-6	Westar Energy Inc CORPORATE	1FE	403,636	437,860
718286E#0	Corporate Bond First to Default	2	0	498,862	568,652			Credit Default Swap - 1101187CM	0	0	976656-CJ-5	WISCONSIN ELEC POWER CORPORATE	1FE	498,670	565,345
831594C#1	Corporate Bond First to Default	1	12,000,000	991,755	1,167,928	08/06/2015	09/20/2020	Credit Default Swap - 1101193CM	(10,349)	74,261	00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE	1FE	992,583	1,161,717
831594C#1	Corporate Bond First to Default	1	0	1,014,338	1,140,169			Credit Default Swap - 1101193CM	0	0	02361D-AN-0	AMEREN ILLINOIS CO CORPORATE	1FE	1,015,185	1,134,105
831594C#1	Corporate Bond First to Default	1	0	2,086,264	2,208,673			Credit Default Swap - 1101193CM	0	0	369604-BH-5	GENERAL ELECTRIC CO CORPORATE	2FE	2,088,006	2,196,927
831594C#1	Corporate Bond First to Default	1	0	3,563,617	3,954,912			Credit Default Swap - 1101193CM	0	0	66988A-AE-4	NOVANT HEALTH INC CORPORATE	1FE	3,566,592	3,933,881
831594C#1	Corporate Bond First to Default	1	0	3,056,225	3,539,940			Credit Default Swap - 1101193CM	0	0	743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE	1FE	3,058,776	3,521,115

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
831594C#1	Corporate Bond First to Default	1	0	607,762	688,185			Credit Default Swap - 1101193CM	0	0	796253-T9-3	SAN ANTONIO TX ELEC & GAS CORPORATE	1FE	608,270	684,525
831594C#1	Corporate Bond First to Default	1	0	1,076,763	1,264,764			Credit Default Swap - 1101193CM	0	0	931142-DK-6	WAL MART STORES INC CORPORATE	1FE	1,077,662	1,258,038
698299P#5	Corporate Bond First to Default	2	16,000,000	1,489,971	1,673,190	08/06/2015	09/20/2020	Credit Default Swap - 1101195CM	(43,004)	109,357	0010EP-AF-5	AEP TEXAS CENTRAL CO CORP	2FE	1,493,996	1,663,079
698299P#5	Corporate Bond First to Default	2	0	3,716,704	4,295,147			Credit Default Swap - 1101195CM	0	0	010392-FP-8	ALABAMA POWER CORPORATE	1FE	3,726,744	4,269,192
698299P#5	Corporate Bond First to Default	2	0	617,825	713,637			Credit Default Swap - 1101195CM	0	0	037735-CM-7	APPALACHIAN PWR CO CORPORATE	2FE	619,494	709,325
698299P#5	Corporate Bond First to Default	2	0	771,928	872,261			Credit Default Swap - 1101195CM	0	0	100743-AJ-2	BOSTON GAS COMPANY INC CORPORATE	1FE	774,013	866,990
698299P#5	Corporate Bond First to Default	2	0	851,987	961,744			Credit Default Swap - 1101195CM	0	0	210518-CY-0	Consumers Energy CORPORATE	1FE	854,288	955,932
698299P#5	Corporate Bond First to Default	2	0	1,331,806	1,501,647			Credit Default Swap - 1101195CM	0	0	45138L-BD-4	IDAHO PWR CO CORPORATE	1FE	1,335,403	1,492,573
698299P#5	Corporate Bond First to Default	2	0	504,549	581,458			Credit Default Swap - 1101195CM	0	0	67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE	1FE	505,912	577,944
698299P#5	Corporate Bond First to Default	2	0	397,666	408,697			Credit Default Swap - 1101195CM	0	0	674599-CJ-2	Occidental Pete Corp CORPORATE	2FE	398,741	406,228
698299P#5	Corporate Bond First to Default	2	0	0	0			Credit Default Swap - 1101195CM	0	0	842400-FV-0	SOUTHERN CAL EDISON CORPORATE	2FE	0	0
698299P#5	Corporate Bond First to Default	2	0	2,207,755	2,549,538			Credit Default Swap - 1101195CM	0	0	927804-FT-6	Virginia Electric Power CORPORATE	1FE	2,213,719	2,534,131
698299P#5	Corporate Bond First to Default	2	0	1,127,575	1,302,973			Credit Default Swap - 1101195CM	0	0	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	1FE	1,130,621	1,295,099
698299P#5	Corporate Bond First to Default	2	0	1,274,013	1,394,602			Credit Default Swap - 1101195CM	0	0	95709T-AK-6	Westar Energy Inc CORPORATE	1FE	1,277,455	1,386,174
698299P#5	Corporate Bond First to Default	2	0	1,627,467	1,841,839			Credit Default Swap - 1101195CM	0	0	976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE	1FE	1,631,863	1,830,709
12574#FK8	Corporate Bond First to Default	1	50,000,000	638,712	768,968	09/24/2015	01/17/2047	Credit Default Swap - 1106333CM	(1,651,143)	578,939	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1FE	660,513	761,345
12574#FK8	Corporate Bond First to Default	1	0	6,696,390	8,034,053			Credit Default Swap - 1106333CM	0	0	12189L-BB-6	BURLINGTN NORTH SANTA FE LLC CORPOR	1FE	6,924,948	7,954,404
12574#FK8	Corporate Bond First to Default	1	0	1,419,535	1,621,703			Credit Default Swap - 1106333CM	0	0	13057E-BC-7	CALIFORNIA STATEWIDE CMNTYS DE CORP	1FE	1,467,986	1,605,626
12574#FK8	Corporate Bond First to Default	1	0	4,003,670	4,718,296			Credit Default Swap - 1106333CM	0	0	167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPOR	1FE	4,140,322	4,671,520
12574#FK8	Corporate Bond First to Default	1	0	756,894	854,942			Credit Default Swap - 1106333CM	0	0	210518-CX-2	Consumers Energy CORPORATE	1FE	782,728	846,467
12574#FK8	Corporate Bond First to Default	1	0	978,097	1,140,195			Credit Default Swap - 1106333CM	0	0	210518-DA-1	Consumers Energy CORPORATE	1FE	1,011,481	1,128,891
12574#FK8	Corporate Bond First to Default	1	0	3,078,098	3,684,078			Credit Default Swap - 1106333CM	0	0	341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE	1FE	3,183,158	3,647,555
12574#FK8	Corporate Bond First to Default	1	0	958,678	1,176,266			Credit Default Swap - 1106333CM	0	0	404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORAT	1FE	991,399	1,164,605
12574#FK8	Corporate Bond First to Default	1	0	499,661	585,841			Credit Default Swap - 1106333CM	0	0	438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE	1FE	516,715	580,033
12574#FK8	Corporate Bond First to Default	1	0	9,101,236	11,349,023			Credit Default Swap - 1106333CM	0	0	46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER	1FE	9,411,875	11,236,511
12574#FK8	Corporate Bond First to Default	1	0	1,105,726	1,307,553			Credit Default Swap - 1106333CM	0	0	595620-AR-6	MIDAMERICAN ENERGY CO BD CORPORATE	1FE	1,143,466	1,294,590
12574#FK8	Corporate Bond First to Default	1	0	1,504,988	1,663,130			Credit Default Swap - 1106333CM	0	0	649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORA	1FE	1,556,356	1,646,642
12574#FK8	Corporate Bond First to Default	1	0	2,199,826	2,627,688			Credit Default Swap - 1106333CM	0	0	649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORA	1FE	2,274,910	2,601,638
12574#FK8	Corporate Bond First to Default	1	0	3,767,571	4,586,187			Credit Default Swap - 1106333CM	0	0	89417E-AN-9	TRAVELERS COS INC/THE CORPORATE	1FE	3,896,164	4,540,720
12574#FK8	Corporate Bond First to Default	1	0	7,782,390	9,744,346			Credit Default Swap - 1106333CM	0	0	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI	1FE	8,048,016	9,647,742
12574#FK8	Corporate Bond First to Default	1	0	2,838,130	3,348,071			Credit Default Swap - 1106333CM	0	0	914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR CORP	1FE	2,935,000	3,314,878
12574#FK8	Corporate Bond First to Default	1	0	1,046,221	1,186,765			Credit Default Swap - 1106333CM	0	0	93978H-SC-0	WASHINGTON ST HLTH CARE FACS A CORP	1FE	1,081,930	1,175,000
126076BW9	Corporate Bond First to Default	2Z	50,000,000	11,404,460	14,612,928	09/23/2019	12/20/2024	Credit Default Swap - 1299002CM	965,363	1,293,433	695114-CL-0	PACIFICORP CORPORATE	1FE	11,194,028	14,322,855
126076BW9	Corporate Bond First to Default	2Z	0	20,045,833	22,350,919			Credit Default Swap - 1299002CM	0	0	837151-JH-3	SOUTH CAROLINA ST PUBLIC SVC A CORP	1FE	19,675,953	21,907,245
126076BW9	Corporate Bond First to Default	2Z	0	10,182,197	13,500,694			Credit Default Swap - 1299002CM	0	0	91412F-7Y-7	UNIVERSITY CALIF CORPORATE MUNI TAX	1FE	9,994,318	13,232,700
126076BW9	Corporate Bond First to Default	2Z	0	2,143,077	2,795,434			Credit Default Swap - 1299002CM	0	0	929903-AM-4	WACHOVIA CORP BOND	1FE	2,103,533	2,739,943
126076BW9	Corporate Bond First to Default	2Z	0	8,542,698	11,899,148			Credit Default Swap - 1299002CM	0	0	931142-CM-3	WAL MART STORES INC CORPORATE	1FE	8,385,071	11,662,945
126076BX7	Corporate Bond First to Default	4Z	60,000,000	434,923	726,815	10/04/2019	12/20/2024	Credit Default Swap - 1301377CM	3,768,623	5,697,581	059895-AH-5	BANGKOK BANK PUB CO SUB NOTES 144A	2FE	408,364	683,406
126076BX7	Corporate Bond First to Default	4Z	0	1,650,340	2,166,734			Credit Default Swap - 1301377CM	0	0	071813-AX-7	BAXTER INTL INC CORPORATE	1FE	1,549,560	2,037,325
126076BX7	Corporate Bond First to Default	4Z	0	7,553,910	11,448,030			Credit Default Swap - 1301377CM	0	0	111021-AE-1	BRITISH TELECOM PLC BONDS	2FE	7,092,625	10,764,296
126076BX7	Corporate Bond First to Default	4Z	0	4,915,001	9,018,800			Credit Default Swap - 1301377CM	0	0	115885-AK-1	BROWNING FERRIS INDS INC DEBENTURES	2FE	4,614,863	8,480,152
126076BX7	Corporate Bond First to Default	4Z	0	3,685,062	3,949,585			Credit Default Swap - 1301377CM	0	0	254687-EH-5	WALT DISNEY COMPANY CORPORATE	1FE	3,460,031	3,713,696
126076BX7	Corporate Bond First to Default	4Z	0	10,121,942	10,714,932			Credit Default Swap - 1301377CM	0	0	254687-EZ-5	WALT DISNEY COMPANY CORPORATE	1FE	9,503,838	10,074,983
126076BX7	Corporate Bond First to Default	4Z	0	2,358,847	3,711,764			Credit Default Swap - 1301377CM	0	0	309588-AC-5	FARMERS EXCHANGE CAPITAL NOTES 144A	2FE	2,214,802	3,490,079
126076BX7	Corporate Bond First to Default	4Z	0	3,185,638	4,453,456			Credit Default Swap - 1301377CM	0	0	341099-CH-0	DUKE ENERGY FLORIDA LLC CORPORATE	1FE	2,991,104	4,187,473

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076BX7	Corporate Bond First to Default	4Z	0	1,410,143	5,989,923			Credit Default Swap - 1301137CM	0	0	345370-CA-6	FORD MOTOR CO NOTES	3FE	1,324,031	5,632,175
126076BX7	Corporate Bond First to Default	4Z	0	21,415,237	35,204,298			Credit Default Swap - 1301137CM	0	0	40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARAN	2FE	20,107,500	33,101,720
126076BX7	Corporate Bond First to Default	4Z	0	3,887,367	6,560,193			Credit Default Swap - 1301137CM	0	0	453258-AP-0	VALE INCO LTD BONDS	2FE	3,649,982	6,168,386
126076BX7	Corporate Bond First to Default	4Z	0	1,095,805	1,452,327			Credit Default Swap - 1301137CM	0	0	74456Q-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	1,028,889	1,365,587
126076BY5	Corporate Bond First to Default	2Z	400,000,000	3,765,478	4,495,793	10/07/2019	12/20/2024	Credit Default Swap - 1301149CM	7,574,979	10,347,463	017475-AC-8	ALLEGIANCE CORP DEBENTURES	2FE	3,698,333	4,410,309
126076BY5	Corporate Bond First to Default	2Z	0	8,033,628	11,084,451			Credit Default Swap - 1301149CM	0	0	037389-AK-9	AON CORP COMPANY GUARNT	2FE	7,890,376	10,873,689
126076BY5	Corporate Bond First to Default	2Z	0	5,029,205	6,172,570			Credit Default Swap - 1301149CM	0	0	037411-AM-7	APACHE CORP DEBENTURES	2FE	4,939,527	6,055,203
126076BY5	Corporate Bond First to Default	2Z	0	1,053,982	1,305,694			Credit Default Swap - 1301149CM	0	0	06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP	2FE	1,035,188	1,280,867
126076BY5	Corporate Bond First to Default	2Z	0	5,423,269	7,410,360			Credit Default Swap - 1301149CM	0	0	07274N-BA-0	BAYER US FINANCE II LLC CORPORATE	2FE	5,326,564	7,269,457
126076BY5	Corporate Bond First to Default	2Z	0	43,220,648	57,663,262			Credit Default Swap - 1301149CM	0	0	111021-AE-1	BRITISH TELECOM PLC BONDS	2FE	42,449,959	56,566,836
126076BY5	Corporate Bond First to Default	2Z	0	14,332,509	17,956,185			Credit Default Swap - 1301149CM	0	0	126408-BP-7	CSX CORP DEBENTURES	2FE	14,076,938	17,614,761
126076BY5	Corporate Bond First to Default	2Z	0	6,530	7,240			Credit Default Swap - 1301149CM	0	0	16772P-AQ-9	CHICAGO ILL TRANSIT AUTH CORP MUNI	1FE	6,414	7,103
126076BY5	Corporate Bond First to Default	2Z	0	12,163,947	16,015,846			Credit Default Swap - 1301149CM	0	0	191219-BE-3	Coca Cola Enterprises Inc DEBENTURE	1FE	11,947,046	15,711,316
126076BY5	Corporate Bond First to Default	2Z	0	7,111,835	9,593,387			Credit Default Swap - 1301149CM	0	0	224044-BT-3	COX COMMUNICATIONS INC CORPORATE	2FE	6,985,020	9,410,976
126076BY5	Corporate Bond First to Default	2Z	0	5,622,932	6,972,877			Credit Default Swap - 1301149CM	0	0	23355L-AF-3	DXC Technology Company CORPORATE	2FE	5,522,666	6,840,293
126076BY5	Corporate Bond First to Default	2Z	0	495,153	681,338			Credit Default Swap - 1301149CM	0	0	246688-AF-2	DELHAIZE AMERICA INC NT COMPANY GUA	2FE	486,323	668,383
126076BY5	Corporate Bond First to Default	2Z	0	4,930,847	6,172,407			Credit Default Swap - 1301149CM	0	0	29273R-AJ-8	ENERGY TRANSFER PARTNERS LP CORPORA	2FE	4,842,922	6,055,043
126076BY5	Corporate Bond First to Default	2Z	0	2,691,258	3,082,951			Credit Default Swap - 1301149CM	0	0	29273R-BC-2	ENERGY TRANSFER PARTNERS LP	2FE	2,643,269	3,024,331
126076BY5	Corporate Bond First to Default	2Z	0	8,150,209	10,001,725			Credit Default Swap - 1301149CM	0	0	29444G-AJ-6	EQUITABLE COMPANIES INC DEBENTURES	2FE	8,004,878	9,811,549
126076BY5	Corporate Bond First to Default	2Z	0	17,812,183	21,727,458			Credit Default Swap - 1301149CM	0	0	338915-AM-3	FLEETBOSTON FINL CORP SUB DEBENTURE	2FE	17,494,565	21,314,326
126076BY5	Corporate Bond First to Default	2Z	0	2,518,458	3,832,539			Credit Default Swap - 1301149CM	0	0	368266-AA-0	GAZPROM GAZ CAPITAL SA CORP FOREIGN	2FE	2,473,550	3,759,666
126076BY5	Corporate Bond First to Default	2Z	0	20,173,483	25,660,993			Credit Default Swap - 1301149CM	0	0	42307T-AG-3	HEINZ (H.J.) FINANCE CO CORPORATE	2FE	19,813,759	25,173,068
126076BY5	Corporate Bond First to Default	2Z	0	5,972,613	7,873,691			Credit Default Swap - 1301149CM	0	0	438506-AS-6	HONEYWELL INC DEBENTURES	1FE	5,866,112	7,723,978
126076BY5	Corporate Bond First to Default	2Z	0	24,070,991	31,962,198			Credit Default Swap - 1301149CM	0	0	448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN	1FE	23,641,769	31,354,460
126076BY5	Corporate Bond First to Default	2Z	0	193,659	236,709			Credit Default Swap - 1301149CM	0	0	459200-AM-3	IBM CORP DEBENTURES	1FE	190,206	232,208
126076BY5	Corporate Bond First to Default	2Z	0	10,134,021	13,450,618			Credit Default Swap - 1301149CM	0	0	494550-AW-6	KINDER MORGAN ENERGY PARTNERS CORPO	2FE	9,953,316	13,194,864
126076BY5	Corporate Bond First to Default	2Z	0	1,474,270	2,256,527			Credit Default Swap - 1301149CM	0	0	494550-BD-7	KINDER MORGAN ENERGY PARTNERS CORPO	2FE	1,447,981	2,213,620
126076BY5	Corporate Bond First to Default	2Z	0	16,538,313	15,880,073			Credit Default Swap - 1301149CM	0	0	500760-AR-7	KRAFT FOODS INC CORP	2FE	16,243,410	15,578,124
126076BY5	Corporate Bond First to Default	2Z	0	10,966,882	14,715,639			Credit Default Swap - 1301149CM	0	0	501044-BT-7	KROGER COMPANY COMPANY GUARNT	2FE	10,771,326	14,435,832
126076BY5	Corporate Bond First to Default	2Z	0	10,630,661	14,097,400			Credit Default Swap - 1301149CM	0	0	501044-BZ-3	KROGER COMPANY COMPANY GUARNT	2FE	10,441,100	13,829,348
126076BY5	Corporate Bond First to Default	2Z	0	19,304,804	24,769,571			Credit Default Swap - 1301149CM	0	0	51808B-AE-2	LASMO (USA) INC COMPANY GUARNT	2FE	18,960,570	24,298,596
126076BY5	Corporate Bond First to Default	2Z	0	391,990	566,696			Credit Default Swap - 1301149CM	0	0	53079Q-AD-9	LIBERTY MUTUAL NOTES 144A	2FE	385,000	555,921
126076BY5	Corporate Bond First to Default	2Z	0	12,358,193	15,031,008			Credit Default Swap - 1301149CM	0	0	638585-AP-4	BANK OF AMERICA CORP SUB NOTES	2FE	12,137,828	14,745,204
126076BY5	Corporate Bond First to Default	2Z	0	24,313,127	30,483,610			Credit Default Swap - 1301149CM	0	0	645913-AA-2	NJ EDA PENSION FUNDING SER B BONDS	2FE	23,879,588	29,903,986
126076BY5	Corporate Bond First to Default	2Z	0	10,506,855	14,237,375			Credit Default Swap - 1301149CM	0	0	655844-AF-5	NORFOLK SOUTHERN CORP NOTES	2FE	10,319,502	13,966,662
126076BY5	Corporate Bond First to Default	2Z	0	11,524,237	15,353,857			Credit Default Swap - 1301149CM	0	0	655844-AQ-1	NORFOLK SOUTHERN CORP SENIOR NOTES	2FE	11,318,742	15,061,915
126076BY5	Corporate Bond First to Default	2Z	0	3,036,921	3,322,286			Credit Default Swap - 1301149CM	0	0	713448-EE-4	PEPSICO INC CORPORATE	1FE	2,982,769	3,259,115
126076BY5	Corporate Bond First to Default	2Z	0	913,970	1,363,500			Credit Default Swap - 1301149CM	0	0	84265V-AE-5	SOUTHERN COPPER CORP CORPORATE	2FE	897,672	1,337,574
126076BY5	Corporate Bond First to Default	2Z	0	5,076,904	7,131,270			Credit Default Swap - 1301149CM	0	0	867229-AC-0	SUNCOR ENERGY INC NT NOTES	1FE	4,986,375	6,995,674
126076BY5	Corporate Bond First to Default	2Z	0	1,386,784	2,016,152			Credit Default Swap - 1301149CM	0	0	86722T-AB-8	SUNCOR ENERGY INC. CORP FOREIGN	1FE	1,362,056	1,977,816
126076BY5	Corporate Bond First to Default	2Z	0	5,815,811	7,775,872			Credit Default Swap - 1301149CM	0	0	872649-BH-0	TRW INC DEBENTURES	2FE	5,712,107	7,628,019
126076BY5	Corporate Bond First to Default	2Z	0	14,247,251	20,498,717			Credit Default Swap - 1301149CM	0	0	879385-AD-4	TELEFONICA EUROPE BV COMPANY GUARNT	2FE	13,993,201	20,108,948
126076BY5	Corporate Bond First to Default	2Z	0	3,257,471	3,986,073			Credit Default Swap - 1301149CM	0	0	880451-AS-8	TENNESSEE GAS PIPELINE CO DEBENTURE	2FE	3,199,385	3,910,281
126076BY5	Corporate Bond First to Default	2Z	0	7,020,739	8,587,266			Credit Default Swap - 1301149CM	0	0	88731E-AJ-9	TIME WARNER ENT SENIOR NOTES	2FE	6,895,549	8,423,986
126076BY5	Corporate Bond First to Default	2Z	0	3,054,466	4,669,389			Credit Default Swap - 1301149CM	0	0	90330S-AA-8	U S F & G CORP COMPANY GUARNT 144A	2FE	3,000,000	4,580,604
126076BY5	Corporate Bond First to Default	2Z	0	20,204,222	21,089,399			Credit Default Swap - 1301149CM	0	0	92343V-EK-6	Verizon Communications CORPORATE	2FE	19,843,951	20,688,399

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076BY5	Corporate Bond First to Default	2Z	0	11,750,068	16,452,949			Credit Default Swap - 130149CM	0	0	925524-AH-3	VIACOM INC COMPANY GUARNT	2FE	11,540,547	16,140,108
126076BY5	Corporate Bond First to Default	2Z	0	8,744,504	11,952,737			Credit Default Swap - 130149CM	0	0	94106L-AN-9	WASTE MANAGEMENT INC COMPANY GUARNT	2FE	8,588,577	11,725,465
126076BY5	Corporate Bond First to Default	2Z	0	10,723,587	14,053,937			Credit Default Swap - 130149CM	0	0	961548-AY-0	WESTROCK MWV LLC DEBENTURES	2FE	10,532,369	13,786,712
126076BY5	Corporate Bond First to Default	2Z	0	8,002,591	9,409,402			Credit Default Swap - 130149CM	0	0	962166-AU-8	WEYERHAEUSER COMPANY DEBENTURES	2FE	7,859,892	9,230,489
126076BY5	Corporate Bond First to Default	2Z	0	657,162	1,133,291			Credit Default Swap - 130149CM	0	0	96949L-AC-9	WILLIAMS PRTNRS CORPORATE	2FE	645,444	1,111,742
126076BZ2	Corporate Bond First to Default	4Z	210,000,000	22,138,926	28,551,309	10/21/2019	12/20/2024	Credit Default Swap - 130424CM	15,744,372	19,941,533	15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPO	1FE	20,639,805	26,617,672
126076BZ2	Corporate Bond First to Default	4Z	0	30,730,922	36,520,740			Credit Default Swap - 130424CM	0	0	207758-KM-4	CONNECTICUT ST SPL TAX OBLIG CORPOR	1FE	28,650,000	34,047,374
126076BZ2	Corporate Bond First to Default	4Z	0	17,825,803	22,879,378			Credit Default Swap - 130424CM	0	0	209111-EY-5	CONS EDISON CO OF NY CORPORATE	1FE	16,618,742	21,329,872
126076BZ2	Corporate Bond First to Default	4Z	0	5,039,640	6,988,410			Credit Default Swap - 130424CM	0	0	21685W-CJ-4	COOPERATIEVE CENTRALE RAIFFEIS CORP	1FE	4,698,385	6,515,120
126076BZ2	Corporate Bond First to Default	4Z	0	4,586,820	5,813,365			Credit Default Swap - 130424CM	0	0	26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORPORATE	1FE	4,276,227	5,419,654
126076BZ2	Corporate Bond First to Default	4Z	0	5,478,112	7,097,427			Credit Default Swap - 130424CM	0	0	377372-AB-3	GLAXOSMITHKLINE CAP INC CORPORATE	1FE	5,107,165	6,616,754
126076BZ2	Corporate Bond First to Default	4Z	0	10,350,628	13,688,179			Credit Default Swap - 130424CM	0	0	437076-AU-6	Home Depot Inc CORPORATE	1FE	9,649,742	12,761,147
126076BZ2	Corporate Bond First to Default	4Z	0	4,302,095	5,806,244			Credit Default Swap - 130424CM	0	0	438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE	1FE	4,010,781	5,413,016
126076BZ2	Corporate Bond First to Default	4Z	0	12,436,580	16,397,358			Credit Default Swap - 130424CM	0	0	494368-BG-7	KIMBERLY CLARK CORP CORPORATE	1FE	11,594,446	15,286,847
126076BZ2	Corporate Bond First to Default	4Z	0	3,428,431	4,433,481			Credit Default Swap - 130424CM	0	0	539830-AW-9	LOCKHEED MARTIN CORP CORP	1FE	3,196,277	4,133,224
126076BZ2	Corporate Bond First to Default	4Z	0	5,126,339	6,164,222			Credit Default Swap - 130424CM	0	0	544646-XY-3	LOS ANGELES CALIF UNI SCH DIST CORP	1FE	4,779,212	5,746,750
126076BZ2	Corporate Bond First to Default	4Z	0	4,155,007	5,143,403			Credit Default Swap - 130424CM	0	0	546676-AU-1	LOUISVILLE GAS & ELEC CO CORPORATE	1FE	3,873,654	4,795,066
126076BZ2	Corporate Bond First to Default	4Z	0	23,329,144	29,912,033			Credit Default Swap - 130424CM	0	0	59156R-AY-4	METLIFE INC CORPORATE	1FE	21,749,428	27,886,240
126076BZ2	Corporate Bond First to Default	4Z	0	8,044,744	9,644,633			Credit Default Swap - 130424CM	0	0	60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN CORP	1FE	7,500,000	8,991,450
126076BZ2	Corporate Bond First to Default	4Z	0	2,032,521	2,523,161			Credit Default Swap - 130424CM	0	0	641423-BZ-0	NEVADA POWER CO CORPORATE	1FE	1,894,890	2,352,280
126076BZ2	Corporate Bond First to Default	4Z	0	5,195,114	6,472,963			Credit Default Swap - 130424CM	0	0	745332-CC-8	PUGET SOUND ENERGY CORPORATE	1FE	4,843,331	6,034,582
126076BZ2	Corporate Bond First to Default	4Z	0	3,974,935	5,167,524			Credit Default Swap - 130424CM	0	0	837004-CE-8	SOUTH CAROLINA ELEC & GAS CO CORPOR	1FE	3,705,775	4,817,554
126076BZ2	Corporate Bond First to Default	4Z	0	1,013,938	1,297,018			Credit Default Swap - 130424CM	0	0	85771P-AC-6	EQUINOR ASA CORP FOREIGN	1FE	945,280	1,209,177
126076BZ2	Corporate Bond First to Default	4Z	0	5,295,388	6,508,214			Credit Default Swap - 130424CM	0	0	89417E-AD-1	TRAVELERS COS INC/THE CORPORATE	1FE	4,936,815	6,067,445
126076BZ2	Corporate Bond First to Default	4Z	0	16,402,261	21,474,967			Credit Default Swap - 130424CM	0	0	89417E-AH-2	TRAVELERS COS INC/THE CORPORATE	1FE	15,291,594	20,020,575
126076BZ2	Corporate Bond First to Default	4Z	0	6,807,759	8,627,993			Credit Default Swap - 130424CM	0	0	91324P-BK-7	UNITEDHEALTH GROUP INC CORPORATE	1FE	6,346,777	8,043,662
126076BZ2	Corporate Bond First to Default	4Z	0	6,430,806	7,645,212			Credit Default Swap - 130424CM	0	0	91412N-AF-7	UNIVERSITY OF CHICAGO CORPORATE	1FE	5,995,349	7,127,440
126076BZ2	Corporate Bond First to Default	4Z	0	10,932,612	14,987,724			Credit Default Swap - 130424CM	0	0	931142-CS-0	WAL MART STORES INC CORPORATE	1FE	10,192,318	13,972,680
126076BZ2	Corporate Bond First to Default	4Z	0	17,453,354	20,703,682			Credit Default Swap - 130424CM	0	0	976826-BF-3	WISCONSIN PWR & LT CO CORPORATE	1FE	16,271,513	19,301,525
000000-00-0	Corporate Bond First to Default	2Z	120,000,000	8,352,887	9,467,421	11/21/2019	12/20/2029	Credit Default Swap - 130957CM	122,113	1,019,158	136375-BQ-4	CANADIAN NATL RAILWAY NT CORP FOREI	1FE	8,344,690	9,404,992
000000-00-0	Corporate Bond First to Default	2Z	0	925,144	1,112,422			Credit Default Swap - 130957CM	0	0	250847-EA-4	DTE Electric Company CORPORATE	1FE	924,236	1,105,086
000000-00-0	Corporate Bond First to Default	2Z	0	989,888	995,157			Credit Default Swap - 130957CM	0	0	268317-AL-8	ELECTRICITE DE FRANCE CORP FOREIGN	1FE	988,916	988,594
000000-00-0	Corporate Bond First to Default	2Z	0	1,047,429	1,172,320			Credit Default Swap - 130957CM	0	0	373334-JR-3	GEORGIA POWER COMPANY CORPORATE	2FE	1,046,401	1,164,590
000000-00-0	Corporate Bond First to Default	2Z	0	5,235,064	6,364,558			Credit Default Swap - 130957CM	0	0	62952E-AC-1	NYU Hospitals Center CORPORATE	1FE	5,229,926	6,322,589
000000-00-0	Corporate Bond First to Default	2Z	0	7,161,137	8,539,040			Credit Default Swap - 130957CM	0	0	69351U-AH-6	PPL Electric Utilities Corp CORPORA	1FE	7,154,109	8,482,733
000000-00-0	Corporate Bond First to Default	2Z	0	20,942,776	26,098,320			Credit Default Swap - 130957CM	0	0	709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE	1FE	20,922,224	25,926,225
000000-00-0	Corporate Bond First to Default	2Z	0	50,559,616	64,501,813			Credit Default Swap - 130957CM	0	0	73358W-RP-1	PORT AUTH N Y & N J CORP MUNI	1FE	50,510,000	64,076,481
000000-00-0	Corporate Bond First to Default	2Z	0	8,743,580	11,151,611			Credit Default Swap - 130957CM	0	0	73358W-XQ-2	PORT AUTH N Y & N J CORPORATE MUNI	1FE	8,735,000	11,078,076
000000-00-0	Corporate Bond First to Default	2Z	0	12,679,271	15,225,738			Credit Default Swap - 130957CM	0	0	737679-DF-4	Potomac Elec Pwr Co CORPORATE	1FE	12,666,829	15,125,338
000000-00-0	Corporate Bond First to Default	2Z	0	2,803,615	3,590,823			Credit Default Swap - 130957CM	0	0	755111-BU-4	RAYTHEON CO CORPORATE	1FE	2,800,864	3,567,145
000000-00-0	Corporate Bond First to Default	2Z	0	4,996,156	6,336,682			Credit Default Swap - 130957CM	0	0	85771P-AQ-5	EQUINOR ASA CORP FOREIGN	1FE	4,991,254	6,294,897
9999999999 - Totals				1,050,487,313	1,334,175,806	XXX	XXX	XXX	26,310,246	39,537,064	XXX	XXX	XXX	1,024,177,063	1,294,638,741

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	21	5,070,614,231	16	1,049,309,883	31	2,899,419,621	13	733,329,036	21	5,070,614,231
2. Add: Opened or Acquired Transactions	5	1,179,145,822	15	1,855,344,264	1	435,400,619	4	1,729,659,664	25	5,199,550,369
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	1,217,053	XXX	0	XXX	0	XXX	1,217,053
4. Less: Closed or Disposed of Transactions	10	5,160,953,208	0	0	19	2,184,374,305	2	966,126,019	31	8,311,453,532
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	39,496,962	XXX	6,451,579	XXX	417,116,899	XXX	446,375,367	XXX	909,440,807
7. Ending Inventory	16	1,049,309,883	31	2,899,419,621	13	733,329,036	15	1,050,487,314	15	1,050,487,314

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	2,125,825,720	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		2,125,825,720
4.	Part D, Section 1, Column 5	3,455,261,148	
5.	Part D, Section 1, Column 6	(1,329,435,428)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	2,334,339,669	
8.	Part B, Section 1, Column 13	(20,838,563)	
9.	Total (Line 7 plus Line 8)		2,313,501,106
10.	Part D, Section 1, Column 8	3,791,817,562	
11.	Part D, Section 1, Column 9	(1,478,316,456)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,858,117,969	
14.	Part B, Section 1, Column 20	103,731,540	
15.	Part D, Section 1, Column 11	1,961,849,509	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	2,670,766,324	1,922,367,924	748,398,400	0
2. Cost of cash equivalents acquired	86,368,546,222	80,988,044,914	5,380,501,308	0
3. Accrual of discount	28,835,851	28,835,851	0	0
4. Unrealized valuation increase (decrease)	(51,206)	(53,425)	2,219	0
5. Total gain (loss) on disposals	238,552	290,606	(52,054)	0
6. Deduct consideration received on disposals	84,496,319,665	79,324,755,662	5,171,564,003	0
7. Deduct amortization of premium	60,235	60,235	0	0
8. Total foreign exchange change in book/adjusted carrying value	5,395	5,395	0	0
9. Deduct current year's other than temporary impairment recognized	443,130	443,130	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,571,518,109	3,614,232,238	957,285,870	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,571,518,109	3,614,232,238	957,285,870	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
NC1, Office		Plymouth	MN	12/01/1976	01/01/2020	78,337,364	0	29,645,763	35,600,000	3,524,174	0	0	(3,524,174)	0	12,129,186	8,293,887
PL1, WS1 Office		Newark	NJ	08/15/1935	01/01/2020	448,284,469	0	116,912,972	157,860,000	11,756,623	0	0	(11,756,623)	0	54,885,300	34,951,300
318001, Parking Facility		Newark	NJ	12/31/2006	01/01/2020	26,079,350	0	18,881,088	34,000,000	554,492	0	0	(554,492)	0	0	1,305,890
Block 143		Newark	NJ	05/09/2018	01/01/2020	10,280,438	0	10,280,438	10,280,438	0	0	0	0	0	0	555,180
RL1, RL3, Office		Roseland	NJ	07/30/1971	01/01/2020	185,247,982	0	45,083,661	105,900,000	4,592,905	0	0	(4,592,905)	0	19,355,656	14,732,716
Office Building		Scranton	PA	02/01/2006	01/01/2020	15,365,116	0	5,759,128	14,700,000	477,581	0	0	(477,581)	0	4,162,708	3,296,840
EH1, Office, Land		Upper Dublin	PA	12/19/1969	01/01/2020	173,965,862	0	47,568,704	52,100,000	5,414,358	0	0	(5,414,358)	0	22,455,351	15,205,221
0299999. Property occupied by the reporting entity - Administrative						937,560,581	0	274,131,754	410,440,438	26,320,133	0	0	(26,320,133)	0	112,988,201	78,341,034
0399999. Total Property occupied by the reporting entity						937,560,581	0	274,131,754	410,440,438	26,320,133	0	0	(26,320,133)	0	112,988,201	78,341,034
293600, Retail		Coral Gables	FL	11/13/2013	12/01/2019	39,377,934	(20,262,930)	12,221,681	26,137,070	867,047	0	0	(867,047)	0	3,182,540	962,284
297900, Retail	!	Fort Lauderdale	FL	06/15/2017	06/01/2019	49,114,874	(25,273,323)	22,032,002	25,126,677	952,164	0	0	(952,164)	0	3,471,868	939,122
JK2, Office		Jacksonville	FL	07/30/1953	01/01/2020	132,038,160	0	28,385,489	69,600,000	2,898,482	0	0	(2,898,482)	0	12,575,710	8,418,053
293900, Residential	!	Atlanta	GA	04/30/2014	06/01/2019	74,201,806	(38,182,451)	27,586,707	34,117,549	1,803,243	0	103,934	(1,699,309)	0	5,159,437	2,917,786
293400, Retail	!	Chicago	IL	12/30/2012	06/01/2019	149,137,708	(76,742,650)	47,749,675	142,257,350	3,882,278	0	0	(3,882,278)	0	17,075,497	6,799,609
Block 52 Retail		Newark	NJ	08/07/2012	01/01/2020	58,073,362	0	49,626,974	58,326,733	1,887,623	0	0	(1,887,623)	0	627,101	560,390
221000, Residential	!	New York	NY	02/27/2018	09/01/2019	135,932,551	(69,947,596)	50,280,838	85,052,404	2,984,630	0	538,300	(2,446,330)	0	9,508,486	5,324,450
293700, Retail	!	New York	NY	12/18/2013	12/01/2019	47,953,799	(24,675,863)	20,196,932	32,124,137	800,079	0	0	(800,079)	0	3,312,295	873,365
0499999. Properties held for the production of income						685,830,194	(255,084,813)	258,080,298	472,741,920	16,075,546	0	642,234	(15,433,312)	0	54,912,935	26,795,059
0699999 - Totals						1,623,390,775	(255,084,813)	532,212,052	883,182,358	42,395,679	0	642,234	(41,753,445)	0	167,901,136	105,136,093

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
293600, Retail	Coral Gables	FL	11/13/2013		0	0	0	419,521
JK2, Office	Jacksonville	FL	07/30/1953		0	0	0	3,091,185
293900, Residential	Atlanta	GA	04/30/2014		0	103,934	0	225,043
293400, Retail	Chicago	IL	12/30/2012		0	0	0	448,752
NC1, Office	Plymouth	MN	12/01/1976		0	0	0	3,064,936
PL1, WS1	Newark	NJ	08/15/1935		0	0	0	30,849,783
318001, Parking Facility	Newark	NJ	12/31/2006		0	0	0	2,567,754
Block 52 Retail	Newark	NJ	08/07/2012		0	0	0	20,973
Block 143 Land	Newark	NJ	05/09/2018		0	0	0	40,987
RL1, RL3, Office	Roseland	NJ	07/30/1971		0	0	0	(112,635)
293700, Retail	New York	NY	12/18/2013		0	0	0	198,875
221000, Residential	New York	NY	02/27/2018		0	538,300	0	625,212
Office Building	Scranton	PA	02/01/2006		0	0	0	176,967
EH1, Office	Upper Dublin	PA	12/19/1969		0	0	0	1,217,318
0199999. Acquired by Purchase					0	642,234	0	42,834,671
0399999 - Totals					0	642,234	0	42,834,671

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Deeded in prior year					0	0	0	0	0	0	0	0	0	195,773	0	195,773	195,773	(49,453)	246,686
0199999. Property Disposed					0	0	0	0	0	0	0	0	0	195,773	0	195,773	195,773	(49,453)	246,686
0399999 - Totals					0	0	0	0	0	0	0	0	0	195,773	0	195,773	195,773	(49,453)	246,686

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717611423		BENTLEYVILLE	AL		04/27/2017	4.200	3,300,000	0	0	0	0	0	13,499,852	12/13/2019
717610759		BON SECOUR	AL		12/04/2013	4.900	2,219,200	0	0	0	0	0	4,013,700	09/27/2018
717611502		FOLEY	AL		05/17/2018	3.960	1,686,000	0	0	0	0	0	2,899,557	04/24/2018
717610473		ALTHEIMER	AR		05/11/2012	4.150	197,739	0	0	0	0	0	1,990,750	09/14/2017
717611211		AUGUSTA	AR		06/07/2016	4.050	788,651	0	0	0	0	0	2,100,001	09/11/2019
717611597		CAMDEN	AR		08/23/2018	4.480	4,127,000	0	0	0	0	0	10,692,736	08/09/2018
717611413		CASH	AR		04/03/2017	3.320	1,237,861	0	0	0	0	0	5,721,305	09/11/2019
717609778		CHERRY VALLEY	AR		04/05/2007	6.900	393,124	0	0	0	0	0	1,216,068	09/11/2019
717610178		CHERRY VALLEY	AR		06/08/2010	7.000	693,082	0	0	0	0	0	2,143,941	09/11/2019
717611202		CHERRY VALLEY	AR		04/14/2016	4.250	1,189,261	0	0	0	0	0	2,900,003	09/11/2019
717610639		DES ARC	AR		03/15/2013	3.500	7,733,333	0	0	0	0	0	24,377,206	09/23/2015
717610640		DUMAS	AR		05/14/2013	3.800	301,723	0	0	0	0	0	3,953,601	09/22/2016
717611289		DUMAS	AR		09/15/2016	3.400	1,156,424	0	0	0	0	0	4,343,407	09/11/2019
717611767		DUMAS	AR		12/13/2019	3.500	9,334,015	0	0	0	0	0	25,137,480	12/05/2019
717610977		EUDORA	AR		03/04/2015	3.500	2,496,999	0	0	0	0	0	11,157,185	09/20/2018
717611394		FISHER	AR		02/06/2017	4.100	426,942	0	0	0	0	0	1,760,000	09/11/2019
717611186		GRIFFITHVILLE	AR		05/25/2016	3.750	1,992,981	0	0	0	0	0	4,690,600	09/11/2019
717611157		HARRISBURG	AR		12/17/2015	3.940	1,155,602	0	0	0	0	0	3,705,614	09/20/2018
717611204		HICKORY RIDGE	AR		08/19/2016	3.820	963,720	0	0	0	0	0	2,050,970	12/17/2019
717610976		HUNTER	AR		03/04/2015	3.750	4,474,726	0	0	0	0	0	11,422,407	09/20/2018
717611494		JONESBORO	AR		09/29/2017	3.820	1,443,829	0	0	0	0	0	4,192,464	09/25/2017
717611497		JONESBORO	AR		09/29/2017	3.250	527,439	0	0	0	0	0	1,531,537	09/25/2017
717611816		JONESBORO	AR		11/19/2019	3.450	1,177,780	0	0	0	0	0	2,411,788	11/08/2019
717611178		LAGRANGE	AR		03/17/2016	3.500	3,257,552	0	0	0	0	0	9,470,542	09/11/2019
717611239		LEACHVILLE	AR		07/01/2016	4.000	777,037	0	0	0	0	0	2,050,001	09/11/2019
717611393		MANILA	AR		03/03/2017	4.450	6,496,519	0	0	0	0	0	14,601,019	06/10/2019
717611723		MANILA	AR		06/26/2019	4.550	1,015,000	0	0	0	0	0	2,281,231	06/10/2019
717611188		MARION	AR		04/21/2016	3.600	479,015	0	0	0	0	0	3,300,000	09/11/2019
717610716		MONTROSE	AR		05/02/2014	4.350	1,925,190	0	0	0	0	0	4,564,712	03/15/2019
717611336		MORO	AR		12/15/2016	3.270	4,183,199	0	0	0	0	0	8,947,870	09/11/2019
717611784		MORO	AR		11/27/2019	3.170	5,805,725	0	0	0	0	0	10,450,001	11/12/2019
717611133		NEWPORT	AR		02/22/2016	4.200	1,031,533	0	0	0	0	0	2,114,279	12/19/2019
717611442		NEWPORT	AR		09/08/2017	4.200	380,910	0	0	0	0	0	780,733	12/19/2019
717611511		NEWPORT	AR		11/21/2017	3.680	3,434,185	0	0	0	0	0	7,257,938	11/08/2017
717611587		NEWPORT	AR		05/18/2018	4.720	4,850,000	0	0	0	0	0	9,588,373	12/26/2019
717611524		PARKIN	AR		12/14/2017	3.450	2,105,565	0	0	0	0	0	5,998,125	11/27/2017
717610474		PORTLAND	AR		08/14/2012	4.500	4,004,549	0	0	0	0	0	10,517,732	09/20/2018
717611087		PORTLAND	AR		09/30/2015	4.200	1,668,415	0	0	0	0	0	6,872,475	09/20/2018
717610931		STUTTGART	AR		12/05/2014	3.950	3,142,649	0	0	0	0	0	8,190,001	09/14/2017
717611478		TILLAR	AR		08/01/2017	3.900	3,564,826	0	0	0	0	0	9,700,000	07/25/2017
717611250		TUCKERMAN	AR		06/03/2016	3.650	420,449	0	0	0	0	0	2,575,002	09/11/2019
717611468		WALNUT RIDGE	AR		09/19/2018	4.640	4,452,570	0	0	0	0	0	9,953,022	07/30/2018
717611612		WALNUT RIDGE	AR		09/19/2018	4.640	1,475,990	0	0	0	0	0	3,299,350	07/30/2018
717610607		WILMOT	AR		12/07/2012	3.950	1,939,882	0	0	0	0	0	7,683,600	03/19/2019
717611176		WYNNE	AR		06/13/2016	3.800	8,860,955	0	0	0	0	0	27,215,164	07/02/2018
717610294		PHOENIX	AZ		04/01/2016	4.700	302,847	0	(4,918)	0	0	0	3,784,982	09/08/2017
717610827		SOMERTON	AZ		05/01/2018	3.800	780,000	0	0	0	0	0	2,376,000	03/26/2019
717611510		WELLTON	AZ		10/17/2017	3.730	1,899,004	0	0	0	0	0	4,000,001	09/18/2017
717611566		WELLTON	AZ		03/01/2018	4.500	6,175,000	0	0	0	0	0	10,000,003	02/01/2018
717610922		WILCOX	AZ		12/19/2014	4.000	4,449,750	0	0	0	0	0	8,084,814	12/17/2018
717611042		WILCOX	AZ		11/05/2015	3.950	8,478,958	0	0	0	0	0	15,405,635	12/17/2018
717611389		WILCOX	AZ		06/26/2017	3.993	17,377,898	0	0	0	0	0	31,574,283	12/17/2018
717611441		WILCOX	AZ		01/08/2018	3.880	7,409,703	0	0	0	0	0	13,462,866	12/17/2018
717611078		YUMA	AZ		11/23/2015	3.850	4,200,000	0	0	0	0	0	16,236,698	10/10/2017
717611253		ACAMPO	CA		08/04/2016	3.650	990,000	0	0	0	0	0	8,861,340	09/16/2019
717610358		AVENAL	CA		06/02/2011	5.250	6,800,000	0	0	0	0	0	38,015,184	09/12/2017
717610788		AVENAL	CA		12/12/2013	4.200	4,525,000	0	0	0	0	0	25,296,816	09/12/2017
717610368		BAKERSFIELD	CA		12/28/2011	5.050	660,000	0	0	0	0	0	8,153,444	09/08/2017
717610878		BAKERSFIELD	CA		10/09/2014	3.400	917,500	0	0	0	0	0	23,202,637	09/08/2017
717611106		BAKERSFIELD	CA		12/11/2015	3.880	4,675,000	0	0	0	0	0	15,377,500	07/21/2017
717611567		BAKERSFIELD	CA		04/02/2018	4.350	1,350,000	0	0	0	0	0	5,080,000	02/15/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717610845		BAKERSFILED	CA		07/31/2014	4.180	11,558,239	0	0	0	0	0	23,234,739	05/10/2019
717611553		BIGGS	CA		05/17/2018	4.850	6,971,942	0	0	0	0	0	12,947,500	05/01/2018
717611287		BRADLEY	CA		08/10/2016	3.450	780,000	0	0	0	0	0	4,411,425	09/25/2019
717610703		BRAWLEY	CA		06/06/2013	3.930	722,655	0	0	0	0	0	3,880,385	09/16/2019
717611260		BRAWLEY	CA		08/10/2016	2.950	5,424,396	0	0	0	0	0	21,996,310	09/11/2018
717611459		BUTTONWILLOW	CA		11/09/2017	3.760	17,378,825	0	0	0	0	0	40,245,702	11/02/2017
717610469		CHICO	CA		04/26/2012	4.400	2,176,000	0	0	0	0	0	8,904,000	09/19/2018
717610986		CHICO	CA		05/18/2015	3.500	19,451,880	0	0	0	0	0	50,359,619	06/28/2019
717611454		CHICO	CA		07/06/2017	4.250	2,450,000	0	0	0	0	0	7,628,099	12/27/2018
717611591		CHICO	CA		11/30/2018	3.880	20,078,020	0	0	0	0	0	51,980,725	06/28/2019
717611508		CHOWCHILLA	CA		12/27/2017	3.550	1,840,000	0	0	0	0	0	13,018,800	10/20/2017
717611275		CLEMENTS	CA		08/19/2016	4.400	2,375,000	0	0	0	0	0	3,998,500	04/11/2018
717611736		COURTLAND	CA		08/26/2019	4.060	1,000,000	0	0	0	0	0	2,444,909	08/05/2019
717611678		DAVIS	CA		05/02/2019	5.030	6,500,000	0	0	0	0	0	12,473,000	04/23/2019
717610250		DELANO	CA		04/06/2011	6.260	986,400	0	0	0	0	0	4,690,995	05/10/2019
717610798		DELANO	CA		03/20/2014	5.250	1,555,558	0	0	0	0	0	12,739,273	09/08/2017
717610890		EDNA VALLEY	CA		09/30/2014	4.100	208,347	0	0	0	0	0	605,378	09/08/2017
717611259		EL CENTRO	CA		07/20/2016	3.300	1,531,437	0	0	0	0	0	4,079,927	09/16/2019
717611800		EL CENTRO	CA		10/31/2019	3.650	2,804,252	0	0	0	0	0	4,710,000	10/17/2019
717610443		ELK GROVE	CA		12/15/2011	5.100	645,865	0	0	0	0	0	1,888,566	09/23/2019
717610598		ELK GROVE	CA		11/02/2012	3.990	760,000	0	0	0	0	0	2,222,319	09/23/2019
717610692		ELK GROVE	CA		07/29/2013	3.650	1,558,566	0	0	0	0	0	4,557,387	09/23/2019
717611447		ELK GROVE	CA		05/04/2017	3.920	2,125,000	0	0	0	0	0	4,623,000	09/16/2019
717611551		ELK GROVE	CA		05/31/2018	4.160	750,000	0	0	0	0	0	2,193,056	09/23/2019
717611777		ELK GROVE	CA		10/01/2019	3.370	506,250	0	0	0	0	0	1,480,312	09/23/2019
717610356		EXETER	CA		07/14/2011	5.150	5,023,400	0	0	0	0	0	54,208,865	12/12/2019
717610512		EXETER	CA		10/11/2012	3.810	20,533,336	0	0	0	0	0	93,847,201	12/31/2016
717610722		EXETER	CA		09/12/2013	3.480	1,013,331	0	0	0	0	0	4,631,400	12/31/2016
717610780		EXETER	CA		12/26/2013	4.100	4,693,728	0	0	0	0	0	21,452,637	12/31/2016
717611113		EXETER	CA		12/15/2015	3.580	4,532,844	0	0	0	0	0	22,066,928	10/17/2019
717611756		EXETER	CA		11/20/2019	3.270	7,000,000	0	0	0	0	0	34,077,648	10/17/2019
717610602		FOWLER	CA		02/22/2013	3.150	2,805,000	0	0	0	0	0	6,525,816	03/15/2018
717611578		FOWLER	CA		03/27/2018	4.290	9,400,000	0	0	0	0	0	21,869,024	03/15/2018
717611001		FRESNO	CA		06/03/2015	3.700	1,680,000	0	0	0	0	0	5,835,234	09/12/2018
717611327		GEYSERVILLE	CA		03/07/2017	3.440	3,358,000	0	0	0	0	0	7,783,501	09/16/2019
717611528		GEYSERVILLE	CA		01/04/2018	3.980	3,250,000	0	0	0	0	0	14,504,879	12/28/2017
717610254		GONZALES	CA		12/28/2011	4.450	2,447,485	0	0	0	0	0	12,292,052	09/08/2017
717611604		GREENFIELD	CA		07/30/2018	4.710	30,012,000	0	0	0	0	0	68,207,105	06/20/2019
717611677		GREENFIELD	CA		01/04/2019	4.890	1,840,000	0	0	0	0	0	4,181,705	06/20/2019
717610611		GRIDLEY	CA		12/28/2012	4.070	4,180,000	0	0	0	0	0	19,104,614	12/31/2016
717610261		HEALDSBURG	CA		03/14/2011	5.670	777,332	0	0	0	0	0	2,874,914	09/16/2019
717610262		HEALDSBURG	CA		03/14/2011	5.670	360,000	0	0	0	0	0	1,263,358	09/16/2019
717610795		HEALDSBURG	CA		12/27/2013	4.900	216,000	0	0	0	0	0	758,015	09/16/2019
717610796		HEALDSBURG	CA		12/27/2013	4.900	584,000	0	0	0	0	0	2,159,891	09/16/2019
717611304		HEALDSBURG	CA		09/02/2016	3.780	3,520,000	0	0	0	0	0	7,213,849	12/07/2018
717611554		HEALDSBURG	CA		02/22/2018	4.110	22,830,000	0	0	0	0	0	36,365,495	02/06/2018
717611653		HEBER	CA		11/20/2018	4.150	687,001	0	0	0	0	0	3,720,250	11/05/2018
717610564		HOLLISTER	CA		12/28/2012	3.750	1,548,000	0	0	0	0	0	8,725,790	09/26/2018
717610612		HOLLISTER	CA		06/07/2013	3.580	2,640,000	0	0	0	0	0	16,213,071	09/25/2019
717610670		HOLLISTER	CA		06/07/2013	3.580	880,000	0	0	0	0	0	5,404,336	09/25/2019
717611131		HOLLISTER	CA		11/09/2015	3.800	720,000	0	0	0	0	0	4,058,501	09/26/2018
717610315		HOLT	CA		03/16/2011	4.930	107,650	0	0	0	0	0	499,967	06/22/2019
717610957		HOLT	CA		07/29/2019	3.350	407,400	0	0	0	0	0	1,892,119	06/22/2019
717611427		HOLT	CA		07/06/2017	4.250	172,334	0	0	0	0	0	800,385	06/22/2019
717609764		HOLTVILLE	CA		05/31/2007	6.250	291,447	0	0	0	0	0	2,326,195	09/22/2016
717611715		HOLTVILLE	CA		07/03/2019	4.150	866,397	0	0	0	0	0	2,715,808	08/06/2019
717611761		HOLTVILLE	CA		09/10/2019	3.850	309,355	0	0	0	0	0	969,705	08/06/2019
717611552		KELSEYVILLE	CA		02/06/2018	4.250	1,377,600	0	0	0	0	0	2,392,108	01/31/2018
717611558		KELSEYVILLE	CA		02/06/2018	4.250	706,560	0	0	0	0	0	1,226,892	01/31/2018
717610661		LATHROP	CA		05/16/2013	4.650	2,960,000	0	0	0	0	0	8,169,985	09/16/2019
717611197		LINDEN	CA		04/18/2016	4.125	5,456,000	0	0	0	0	0	14,943,502	01/16/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717611550		LINDEN	CA		02/12/2018	4.300	620,000	0	0	0	0	0	1,698,135	01/16/2019
717611660		LINDEN	CA		01/22/2019	4.370	1,054,000	0	0	0	0	0	2,886,813	01/16/2019
717610790		LOST HILLS	CA		09/14/2015	3.600	29,976,000	0	0	0	0	0	59,637,943	12/10/2018
717610863		LOST HILLS	CA		09/25/2014	4.150	42,956,250	0	0	0	0	0	121,278,515	12/18/2019
717611665		LOST HILLS	CA		12/28/2018	4.680	14,400,000	0	0	0	0	0	28,649,132	12/10/2018
717610290		MADERA	CA		03/23/2011	5.820	59,533,200	0	0	0	0	0	110,743,837	10/05/2018
717610372		MADERA	CA		09/15/2011	5.950	265,357	0	0	0	0	0	1,438,660	09/16/2019
717610567		MADERA	CA		10/12/2012	4.620	988,000	0	0	0	0	0	3,265,153	05/07/2018
717610694		MADERA	CA		07/15/2013	3.050	520,000	0	0	0	0	0	5,278,058	09/16/2019
717610805		MADERA	CA		08/01/2014	4.650	1,033,200	0	0	0	0	0	3,414,536	05/07/2018
717610965		MADERA	CA		06/01/2015	3.950	4,306,400	0	0	0	0	0	9,931,635	09/13/2019
717611398		MADERA	CA		05/31/2017	3.500	33,652,246	0	0	0	0	0	62,599,905	10/05/2018
717611585		MADERA	CA		06/13/2018	4.950	480,000	0	0	0	0	0	1,586,312	05/07/2018
717611052		MARICOPA	CA		12/15/2015	3.560	8,987,260	0	0	0	0	0	28,776,486	09/17/2019
717611431		MAXWELL	CA		04/17/2017	4.200	1,974,700	0	0	0	0	0	4,144,632	10/17/2019
717611619		MECCA	CA		08/23/2018	3.990	1,952,169	0	0	0	0	0	5,734,580	07/30/2018
717610681		MONTEREY	CA		06/28/2013	3.650	2,894,000	0	0	0	0	0	10,630,288	09/25/2019
717611455		MONTEREY	CA		06/26/2017	4.150	1,000,000	0	0	0	0	0	3,673,210	09/25/2019
717610236		NAPA	CA		11/01/2010	5.500	2,745,600	0	0	0	0	0	7,760,474	09/16/2019
717610610		NAPA	CA		02/19/2013	3.850	4,920,000	0	0	0	0	0	14,015,800	12/18/2015
717610945		NAPA	CA		12/18/2014	4.600	11,200,000	0	0	0	0	0	31,656,983	09/16/2019
717611225		NAPA	CA		06/17/2016	3.750	2,760,000	0	0	0	0	0	9,772,188	09/16/2019
717611415		NAPA	CA		04/20/2017	4.600	17,366,560	0	0	0	0	0	29,567,752	12/09/2019
717611480		NAPA	CA		06/30/2017	4.220	2,576,000	0	0	0	0	0	6,380,500	09/16/2019
717611733		NAPA	CA		06/05/2019	4.300	20,622,700	0	0	0	0	0	40,550,281	05/30/2019
717611019		NAPA	CA		06/24/2015	3.990	1,668,750	0	0	0	0	0	3,116,351	06/21/2018
717611263		NAPA	CA		08/04/2016	3.900	1,680,944	0	0	0	0	0	3,120,369	06/21/2018
717611479		NAPA	CA		07/26/2017	4.210	743,095	0	0	0	0	0	1,387,714	06/21/2018
717611602		NAPA	CA		06/29/2018	5.400	233,460	0	0	0	0	0	435,985	06/21/2018
717611306		OAKVILLE	CA		11/08/2016	3.500	7,728,000	0	0	0	0	0	64,662,375	11/04/2016
717610576		ORANGE COVE	CA		10/01/2012	4.450	425,000	0	0	0	0	0	1,432,971	09/12/2018
717611798		ORANGE COVE	CA		11/13/2019	3.250	1,680,000	0	0	0	0	0	2,884,000	10/24/2019
717611380		ORLAND	CA		06/22/2017	4.550	2,700,000	0	0	0	0	0	4,511,852	08/01/2018
717611633		ORLAND	CA		09/07/2018	5.100	1,800,000	0	0	0	0	0	3,007,901	08/01/2018
717610215		OXNARD	CA		09/30/2010	5.450	80,347	0	0	0	0	0	11,506,975	09/22/2016
717611757		OXNARD	CA		10/15/2019	3.800	3,005,500	0	0	0	0	0	4,293,616	08/02/2019
717611569		PLYMOUTH	CA		03/19/2018	4.890	1,057,000	0	0	0	0	0	1,841,189	03/05/2018
717611360		PORTERVILLE	CA		03/02/2017	4.450	920,000	0	0	0	0	0	2,341,080	09/16/2019
717611547		RICHVALE	CA		01/16/2018	3.860	2,480,000	0	0	0	0	0	4,617,130	09/16/2019
717611785		RICHVALE	CA		10/07/2019	3.460	1,500,000	0	0	0	0	0	2,792,615	09/16/2019
717610255		RIVERDALE	CA		12/27/2010	4.950	313,950	0	0	0	0	0	1,650,437	09/03/2015
717610269		RIVERDALE	CA		12/27/2010	4.950	510,168	0	0	0	0	0	2,863,187	09/16/2019
717610270		RIVERDALE	CA		12/27/2010	4.950	831,967	0	0	0	0	0	5,988,966	09/16/2019
717610271		RIVERDALE	CA		12/27/2010	4.950	941,849	0	0	0	0	0	5,908,921	09/16/2019
717610272		RIVERDALE	CA		12/27/2010	4.950	2,951,200	0	0	0	0	0	13,724,737	09/16/2019
717611054		RUTHERFORD	CA		07/17/2015	4.650	33,404,020	0	0	0	0	0	77,079,307	03/28/2019
717611091		RUTHERFORD	CA		10/01/2015	3.980	10,120,000	0	0	0	0	0	34,001,901	09/20/2018
717611252		RUTHERFORD	CA		08/22/2016	3.250	1,800,000	0	0	0	0	0	25,323,771	09/16/2019
717610349		SALINAS	CA		07/01/2011	5.550	1,157,921	0	0	0	0	0	10,759,621	09/08/2017
717611386		SAN ARDO	CA		01/01/2017	3.770	6,336,000	0	0	0	0	0	21,840,000	11/29/2018
717610156		SOLEDAD	CA		06/14/2010	5.550	4,419,735	0	0	0	0	0	6,324,856	12/09/2019
717610678		SOLEDAD	CA		07/31/2013	3.650	2,816,667	0	0	0	0	0	7,969,290	09/08/2017
717610679		SOLEDAD	CA		09/10/2013	4.650	1,057,500	0	0	0	0	0	3,392,397	09/25/2019
717610682		SOLEDAD	CA		12/26/2013	3.910	2,707,590	0	0	0	0	0	3,874,695	12/09/2019
717611209		SOLEDAD	CA		04/20/2016	3.800	6,240,000	0	0	0	0	0	13,453,000	09/04/2019
717611462		SOLEDAD	CA		10/27/2017	3.950	4,755,786	0	0	0	0	0	6,805,771	12/09/2019
717610515		SONOMA	CA		06/25/2012	3.950	1,584,000	0	0	0	0	0	4,816,465	03/29/2019
717610946		SONOMA	CA		12/31/2014	4.050	500,000	0	0	0	0	0	1,520,348	03/29/2019
717610950		SONOMA	CA		03/23/2015	3.800	3,712,000	0	0	0	0	0	16,691,925	09/26/2018
717610951		SONOMA	CA		03/23/2015	3.800	1,760,000	0	0	0	0	0	10,600,198	09/26/2018
717611505		SONOMA	CA		10/02/2017	3.580	2,805,000	0	0	0	0	0	7,160,103	09/12/2019

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717611692		SONOMA	CA		04/08/2019	4.350	1,440,000	0	0	0	0	0	4,378,605	03/29/2019
717609472		ST HELENA	CA		10/01/2017	5.990	3,066,583	0	(85,256)	0	0	0	12,108,492	09/08/2017
717610905		TEMECULA	CA		05/29/2015	4.150	584,500	0	0	0	0	0	1,727,334	08/21/2017
717610652		UKIAH	CA		03/07/2013	3.950	1,610,000	0	0	0	0	0	3,810,004	09/16/2019
717611232		UKIAH	CA		05/25/2016	3.950	672,000	0	0	0	0	0	1,590,266	09/16/2019
717611726		UKIAH	CA		07/01/2019	3.980	94,287,000	0	0	0	0	0	331,891,530	06/20/2019
717611626		VINA	CA		07/31/2018	4.550	2,000,000	0	0	0	0	0	17,439,580	07/25/2018
717611009		WASCO	CA		07/01/2015	3.750	6,910,313	0	0	0	0	0	17,398,395	09/13/2019
717611475		WATERFORD	CA		08/24/2017	3.950	2,720,000	0	0	0	0	0	7,280,000	07/18/2017
717610828		WESTMORLAND	CA		05/19/2014	4.070	3,693,300	0	0	0	0	0	10,402,795	09/27/2018
717611077		WESTMORLAND	CA		10/19/2015	4.550	864,870	0	0	0	0	0	1,500,066	07/22/2019
717611210		WESTMORLAND	CA		05/11/2016	3.950	6,734,000	0	0	0	0	0	13,194,000	09/24/2018
717610320		WHEATLAND	CA		11/03/2011	5.750	3,525,000	0	0	0	0	0	9,414,271	12/28/2016
717610542		WHEATLAND	CA		07/12/2012	4.750	675,000	0	0	0	0	0	1,802,729	12/28/2016
717610377		WILLIAMS	CA		07/28/2011	5.350	2,640,000	0	0	0	0	0	5,330,996	04/03/2018
717610757		WILLIAMS	CA		11/25/2013	5.390	4,100,000	0	0	0	0	0	8,279,228	04/03/2018
717610952		WILLIAMS	CA		01/30/2015	3.900	3,188,662	0	0	0	0	0	6,438,936	04/03/2018
717611203		WILLIAMS	CA		06/08/2016	4.180	1,819,121	0	0	0	0	0	3,673,387	04/03/2018
717610802		WOODLAND	CA		03/27/2014	4.450	2,500,000	0	0	0	0	0	15,745,000	03/04/2014
717611721		AMHERST	CO		07/26/2019	5.150	2,549,121	0	0	0	0	0	4,666,431	07/12/2019
717611353		HUGO	CO		12/07/2016	4.550	3,527,908	0	0	0	0	0	7,549,374	09/11/2019
717611625		PUEBLO	CO		01/11/2019	4.650	4,928,143	0	0	0	0	0	13,345,876	12/14/2018
717611667		PUEBLO	CO		01/11/2019	3.460	1,500,000	0	0	0	0	0	4,062,144	12/14/2018
717610675		RIFLE	CO		04/05/2013	4.400	1,272,620	0	0	0	0	0	2,853,980	09/11/2019
717611200		ROGGEN	CO		06/02/2016	4.450	485,106	0	0	0	0	0	1,500,000	09/11/2019
717611169		SHERIDAN LAKE	CO		06/03/2016	4.400	3,390,729	0	0	0	0	0	11,454,974	09/11/2019
717611128		SPRINGFIELD	CO		12/18/2015	3.800	1,065,216	0	0	0	0	0	2,954,914	09/11/2019
717611085		STEAMBOAT SPRINGS	CO		09/08/2015	3.550	975,275	0	0	0	0	0	7,660,646	09/20/2018
717611089		STEAMBOAT SPRINGS	CO		09/08/2015	3.400	700,147	0	0	0	0	0	5,499,556	09/20/2018
717611088		WALSH	CO		08/21/2015	4.400	1,000,000	0	0	0	0	0	2,571,196	09/20/2018
717611608		ARCADIA	FL		09/21/2018	4.540	5,500,000	0	0	0	0	0	8,800,863	08/29/2019
717611322		CLEWISTON	FL		03/02/2017	4.400	12,880,000	0	0	0	0	0	23,967,099	12/14/2018
717611613		FORT PIERCE	FL		02/07/2019	5.650	4,930,186	0	0	0	0	0	9,600,002	12/20/2018
717610613		FROSTPROOF	FL		12/31/2012	5.350	5,382,411	0	0	0	0	0	14,133,573	10/01/2019
717610897		FROSTPROOF	FL		09/04/2014	3.850	4,400,000	0	0	0	0	0	11,553,851	10/01/2019
717611708		IMMOKALEE	FL		06/14/2019	4.050	21,194,044	0	0	0	0	0	30,851,522	06/12/2019
717610902		INDIANTOWN	FL		11/24/2014	4.600	21,988,000	0	0	0	0	0	42,284,059	10/16/2014
717611724		INDIANTOWN	FL		05/22/2019	4.500	11,931,500	0	0	0	0	0	19,686,975	12/03/2019
717611434		LAKE WALES	FL		06/29/2017	4.200	2,908,360	0	0	0	0	0	6,160,969	05/03/2017
717610449		PALM BEACH	FL		03/30/2012	4.750	28,365,362	0	(4,871)	0	0	0	75,759,374	02/08/2019
717610468		PALM BEACH	FL		03/30/2012	4.350	28,347,565	0	(5,961)	0	0	0	75,759,374	02/08/2019
717610874		PALM BEACH	FL		09/15/2014	3.950	7,532,000	0	0	0	0	0	20,138,623	02/08/2019
717610978		PALM BEACH	FL		06/03/2015	3.900	13,920,060	0	0	0	0	0	31,822,722	06/03/2015
717611220		SEBRING	FL		07/28/2016	3.790	9,880,000	0	0	0	0	0	18,375,106	11/28/2018
717611562		ST. CLOUD	FL		08/27/2018	4.950	5,843,261	0	0	0	0	0	12,300,010	05/15/2018
717610346		WEST PALM BEACH	FL		05/03/2011	6.600	1,302,000	0	0	0	0	0	4,517,634	08/03/2018
717611295		WEST PALM BEACH	FL		11/03/2016	4.750	2,790,000	0	0	0	0	0	9,680,637	08/03/2018
717611337		BAINBRIDGE	GA		12/28/2016	4.090	4,500,000	0	0	0	0	0	26,907,159	06/21/2018
717611014		CORYDON	IA		05/27/2015	3.710	6,725,456	0	0	0	0	0	13,465,005	05/19/2015
717610849		FARMINGTON	IA		08/06/2014	4.000	869,927	0	0	0	0	0	1,549,291	09/11/2019
717610389		LUCAS	IA		09/29/2011	4.950	2,488,833	0	0	0	0	0	9,534,229	09/11/2019
717610940		LUCAS	IA		01/28/2015	4.250	1,465,334	0	0	0	0	0	5,613,413	09/11/2019
717610988		MASON CITY	IA		05/27/2015	3.710	5,251,384	0	0	0	0	0	11,491,082	05/19/2015
717611015		MOUNT AYR	IA		05/27/2015	3.710	14,600,782	0	0	0	0	0	32,474,338	10/12/2018
717611642		MOUNT AYR	IA		11/02/2018	4.650	492,084	0	0	0	0	0	1,094,462	10/12/2018
717611484		PARKERSBURG	IA		10/10/2017	3.400	5,000,000	0	0	0	0	0	10,524,472	10/05/2017
717611416		PAULLINA	IA		06/02/2017	3.740	1,341,963	0	0	0	0	0	4,916,908	09/11/2019
717610288		SHELDON	IA		12/07/2010	4.200	408,503	0	0	0	0	0	3,530,208	09/11/2019
717610917		GLADSTONE	IL		12/23/2014	4.250	2,317,900	0	0	0	0	0	5,992,266	09/08/2017
717610918		GLADSTONE	IL		12/23/2014	4.150	1,195,790	0	0	0	0	0	3,091,371	09/08/2017
717610517		JOY	IL		06/22/2012	4.900	622,004	0	0	0	0	0	12,868,499	09/24/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717611658		LIVINGSTON	IL		02/13/2019	4.350	1,443,195	0	0	0	0	0	3,408,993	01/15/2019
717611299		MATTOON	IL		09/14/2016	3.400	1,700,000	0	0	0	0	0	4,618,173	09/11/2019
717610509		MEDORA	IL		05/21/2012	4.400	698,379	0	0	0	0	0	1,849,465	09/11/2019
717611146		MELVIN	IL		12/15/2015	3.550	672,001	0	0	0	0	0	2,596,000	12/07/2015
717610867		RALEIGH	IL		07/31/2014	4.400	1,201,185	0	0	0	0	0	2,956,383	09/08/2017
717610527		ROCKPORT	IL		09/13/2012	4.750	3,668,177	0	0	0	0	0	10,714,538	09/24/2018
717610771		ST. ANNE	IL		11/04/2013	4.450	898,486	0	0	0	0	0	2,470,830	09/30/2016
717610773		ST. ANNE	IL		11/04/2013	4.450	699,460	0	0	0	0	0	5,180,952	09/11/2019
717610596		WEST SALEM	IL		11/28/2012	5.850	1,481,951	0	0	0	0	0	5,808,492	09/20/2018
717610751		YORKVILLE	IL		11/12/2013	4.840	3,648,000	0	0	0	0	0	12,066,478	04/24/2019
717610355		AVON	IN		06/08/2011	5.700	905,015	0	0	0	0	0	2,517,750	09/08/2017
717610017		CLAYTON	IN		10/30/2008	7.250	963,465	0	0	0	0	0	5,524,146	09/08/2017
717610858		KIRKLIN	IN		06/27/2014	4.120	1,052,120	0	0	0	0	0	4,704,363	09/08/2017
717611040		OAKTOWN	IN		05/06/2015	3.310	966,384	0	0	0	0	0	1,955,346	09/26/2018
717610774		RENSSELAER	IN		11/04/2013	4.450	346,442	0	0	0	0	0	2,060,435	12/17/2019
717610498		DOUGLASS	KS		06/12/2012	4.050	429,012	0	0	0	0	0	5,465,142	09/20/2018
717610862		TRIBUNE	KS		08/20/2014	4.400	4,013,040	0	0	0	0	0	13,752,265	06/29/2017
717610960		TRIBUNE	KS		03/25/2015	4.600	909,316	0	0	0	0	0	3,061,645	06/29/2017
717610704		HICKMAN	KY		10/01/2017	4.300	481,598	0	(1,853)	0	0	0	1,880,196	09/11/2019
717611283		PEMBROKE	KY		08/09/2016	3.600	3,394,041	0	0	0	0	0	9,998,587	09/11/2019
717611284		PEMBROKE	KY		08/09/2016	3.550	285,088	0	0	0	0	0	1,957,000	04/11/2017
717610813		SLAUGHTERS	KY		02/12/2014	3.700	1,471,198	0	0	0	0	0	3,957,349	09/08/2017
717610857		STURGIS	KY		06/27/2014	3.950	219,495	0	0	0	0	0	1,445,605	09/11/2019
717610568		DONALDSONVILLE	LA		09/17/2012	5.200	2,519,080	0	0	0	0	0	4,870,007	09/27/2018
717611291		FOLSOM	LA		10/26/2016	4.400	1,100,000	0	0	0	0	0	3,116,498	12/13/2019
717611294		FOLSOM	LA		10/26/2016	4.410	1,100,000	0	0	0	0	0	3,116,498	12/13/2019
717610541		RACELAND	LA		09/11/2012	4.000	1,750,000	0	0	0	0	0	21,457,783	09/20/2018
717611698		CARO	MI		04/03/2019	5.700	6,000,000	0	0	0	0	0	10,823,612	03/19/2019
717611703		CARO	MI		04/03/2019	5.150	4,500,000	0	0	0	0	0	8,117,695	03/19/2019
717611573		EDWARDSBURG	MI		12/10/2018	5.250	14,194,856	0	0	0	0	0	31,934,646	11/06/2018
717611592		EDWARDSBURG	MI		12/10/2018	4.750	3,937,764	0	0	0	0	0	8,858,925	11/06/2018
717611657		EDWARDSBURG	MI		12/10/2018	4.590	2,400,000	0	0	0	0	0	5,399,352	11/06/2018
717610691		GREENVILLE	MI		07/15/2013	4.200	817,994	0	0	0	0	0	3,610,313	09/11/2019
717610851		LITCHFIELD	MI		09/19/2014	4.200	1,201,127	0	0	0	0	0	2,856,304	09/14/2017
717610980		UNION CITY	MI		02/13/2015	3.700	2,762,686	0	0	0	0	0	8,608,237	09/20/2018
717609325		ALBERT LEA	MN		09/30/2004	6.650	238,633	0	0	0	0	0	3,237,396	09/20/2018
717610856		BROWNTOWN	MN		07/22/2014	4.250	581,403	0	0	0	0	0	2,079,000	09/14/2017
717611364		EVANSVILLE	MN		02/09/2017	4.650	6,201,729	0	0	0	0	0	13,553,504	02/06/2017
717611670		GALESBURG	MN		03/06/2019	4.950	1,400,000	0	0	0	0	0	3,086,000	02/28/2019
717611466		JACKSON	MN		06/30/2017	4.600	2,196,561	0	0	0	0	0	4,849,744	09/11/2019
717610713		LAMBERTON	MN		06/27/2013	3.650	960,404	0	0	0	0	0	2,737,174	09/11/2019
717611523		LISMORE	MN		11/06/2017	4.050	690,811	0	0	0	0	0	3,219,000	11/03/2017
717611686		MOUNTAINLAKE	MN		03/21/2019	4.350	827,500	0	0	0	0	0	1,739,218	03/12/2019
717611047		WESTBROOK	MN		06/09/2015	3.750	761,818	0	0	0	0	0	3,015,000	01/08/2019
717611312		ZUMBROTA	MN		10/12/2016	3.950	284,532	0	0	0	0	0	682,168	09/11/2019
717611315		ZUMBROTA	MN		10/12/2016	4.450	140,059	0	0	0	0	0	335,794	09/11/2019
717610831		BELL CITY	MO		05/05/2014	3.800	1,248,780	0	0	0	0	0	4,751,416	09/14/2017
717610999		BELL CITY	MO		09/02/2015	3.850	2,352,587	0	0	0	0	0	7,061,725	12/14/2017
717610687		BERNIE	MO		06/06/2013	3.500	998,863	0	0	0	0	0	5,846,988	09/11/2019
717610688		BERNIE	MO		06/06/2013	3.500	915,625	0	0	0	0	0	3,891,002	09/11/2019
717610546		CHILLICOTHE	MO		07/13/2012	4.400	833,903	0	0	0	0	0	4,016,766	09/20/2018
717611672		DUDLEY	MO		01/10/2019	4.600	3,555,370	0	0	0	0	0	14,969,985	01/04/2019
717610303		EAST PRAIRIE	MO		12/29/2010	4.550	609,927	0	0	0	0	0	5,182,271	09/11/2019
717609784		HOPKINS	MO		05/01/2007	6.150	184,907	0	0	0	0	0	4,099,873	09/14/2017
717611148		PERRYVILLE	MO		03/24/2016	4.050	2,015,241	0	0	0	0	0	4,646,591	09/11/2019
717610658		POPLAR BLUFF	MO		04/18/2013	3.700	564,329	0	0	0	0	0	2,050,631	09/11/2019
717611775		ANGUILLA	MS		10/01/2019	3.750	275,000	0	0	0	0	0	1,152,000	09/04/2019
717611760		ANGUILLA	MS		08/30/2019	4.450	848,975	0	0	0	0	0	1,391,815	08/14/2019
717611083		BATESVILLE	MS		09/15/2015	4.200	3,558,880	0	0	0	0	0	8,998,153	09/20/2018
717611127		BATESVILLE	MS		09/21/2016	3.750	749,158	0	0	0	0	0	2,756,551	09/17/2019
717611166		CLARKSDALE	MS		03/14/2016	4.150	2,266,246	0	0	0	0	0	5,921,671	06/25/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717611167		CLARKSDALE	MS		03/14/2016	4.100	2,285,893	0	0	0	0	0	6,686,822	09/20/2018
717611255		CLARKSDALE	MS		06/22/2016	3.650	1,038,509	0	0	0	0	0	3,300,000	09/17/2019
717611314		CLARKSDALE	MS		10/06/2016	3.350	527,331	0	0	0	0	0	2,333,068	09/11/2019
717611280		CLEVELAND	MS		08/10/2016	3.850	677,914	0	0	0	0	0	4,852,136	09/17/2019
717610742		DODDSVILLE	MS		08/27/2013	4.750	781,302	0	0	0	0	0	2,723,790	09/17/2019
717610587		GLEN ALLAN	MS		10/02/2012	3.500	37,311	0	0	0	0	0	349,757	09/20/2018
717610994		GREENVILLE	MS		05/29/2015	3.650	835,116	0	0	0	0	0	12,462,393	09/20/2018
717611096		INDIANOLA	MS		11/12/2015	3.750	2,238,459	0	0	0	0	0	7,503,926	09/20/2018
717611281		LAKE CORMORANT	MS		08/18/2016	3.200	638,961	0	0	0	0	0	2,450,001	09/17/2019
717610979		LELAND	MS		04/30/2015	3.600	996,216	0	0	0	0	0	4,540,145	09/18/2018
717610665		MARKS	MS		10/15/2013	3.650	877,866	0	0	0	0	0	3,024,003	09/17/2019
717610662		MAYERSVILLE	MS		06/17/2013	3.300	2,599,737	0	0	0	0	0	25,272,018	12/14/2017
717611451		MIDNIGHT	MS		06/09/2017	3.870	6,500,000	0	0	0	0	0	14,494,327	06/06/2017
717611464		MIDNIGHT	MS		06/09/2017	3.300	3,000,000	0	0	0	0	0	6,689,675	06/06/2017
717611026		ROBINSONVILLE	MS		05/15/2015	4.550	201,516	0	0	0	0	0	647,004	09/20/2018
717610865		SHAW	MS		07/10/2014	3.850	3,210,458	0	0	0	0	0	7,544,870	09/17/2019
717611173		SHAW	MS		02/26/2016	4.250	463,677	0	0	0	0	0	1,089,680	09/17/2019
717611391		SHELBY	MS		01/27/2017	3.900	3,853,240	0	0	0	0	0	8,854,614	09/17/2019
717610501		SUNFLOWER	MS		04/04/2013	4.900	1,328,102	0	0	0	0	0	3,128,287	09/17/2019
717611075		SUNFLOWER	MS		08/28/2015	4.100	201,455	0	0	0	0	0	713,048	09/20/2018
717610595		TUNICA	MS		12/11/2012	3.950	467,549	0	0	0	0	0	1,803,595	09/20/2018
717611424		TUNICA	MS		10/04/2017	3.980	2,710,749	0	0	0	0	0	6,921,411	09/24/2019
717609584		BILLINGS	MT		05/25/2006	7.500	146,768	0	0	0	0	0	1,133,638	09/14/2017
717610887		CIRCLE	MT		09/24/2014	4.850	1,119,973	0	0	0	0	0	4,740,245	09/14/2017
717609445		DILLON	MT		09/30/2006	6.150	21,491	0	(288)	0	0	0	261,017	09/22/2016
717610162		DILLON	MT		03/02/2010	7.100	159,625	0	0	0	0	0	1,938,745	09/22/2016
717610991		MEAGHER	MT		04/23/2015	4.700	766,365	0	0	0	0	0	6,822,420	09/20/2018
717611666		GUN NECK	NC		12/20/2018	3.340	3,000,000	0	0	0	0	0	19,001,329	12/11/2018
717609581		HORACE	ND		02/02/2006	6.200	331,796	0	0	0	0	0	2,618,357	09/02/2015
717611426		IMPERIAL	NE		06/09/2017	4.250	1,625,562	0	0	0	0	0	4,936,547	09/11/2019
717610913		JACKSON	NE		12/30/2014	4.600	2,901,408	0	0	0	0	0	8,687,621	09/11/2019
717611168		JACKSON	NE		02/01/2016	4.750	768,244	0	0	0	0	0	2,300,341	09/11/2019
717610624		OSMOND	NE		02/20/2013	4.250	456,987	0	0	0	0	0	1,829,466	09/11/2019
717610732		YERINGTON	NV		08/23/2013	4.790	917,115	0	0	0	0	0	3,196,004	12/11/2018
717611278		YERINGTON	NV		09/22/2016	3.440	4,247,238	0	0	0	0	0	9,254,274	09/12/2016
717611303		YERINGTON	NV		09/22/2016	3.280	455,700	0	0	0	0	0	992,924	09/12/2016
717611668		YERINGTON	NV		12/17/2018	5.020	780,770	0	0	0	0	0	2,720,865	12/11/2018
717610429		CLYDE	OH		12/05/2011	5.900	391,237	0	0	0	0	0	940,404	09/14/2017
717611245		COLUMBUS	OH		08/12/2016	3.780	6,051,065	0	0	0	0	0	14,650,001	07/11/2016
717611621		CRESTLINE	OH		10/04/2018	4.750	3,620,383	0	0	0	0	0	9,944,749	09/05/2018
717611449		NEW BLOOMINGTON	OH		07/20/2017	3.380	513,845	0	0	0	0	0	1,674,401	09/11/2019
717609640		NEWCOMERSTOWN	OH		07/13/2006	6.750	723,352	0	0	0	0	0	2,406,641	09/11/2019
717610725		NEWCOMERSTOWN	OH		10/29/2013	3.700	619,782	0	0	0	0	0	2,062,059	09/11/2019
717610556		WEST MANSFIELD	OH		11/01/2012	4.850	981,289	0	0	0	0	0	3,248,809	09/20/2018
717611292		ANTLERS	OK		09/19/2016	3.610	3,500,000	0	0	0	0	0	4,535,688	12/16/2019
717611681		ANTLERS	OK		03/14/2019	4.640	3,500,000	0	0	0	0	0	4,535,688	12/16/2019
717610572		BAKER CITY	OR		10/10/2012	3.880	3,010,000	0	0	0	0	0	10,422,451	12/17/2019
717611408		BAKER CITY	OR		03/15/2017	4.350	710,000	0	0	0	0	0	2,458,449	12/17/2019
717610565		BOARDMAN	OR		02/11/2013	3.950	873,120	0	0	0	0	0	2,268,084	01/29/2018
717611135		BOARDMAN	OR		11/20/2015	3.910	11,127,600	0	0	0	0	0	23,913,868	07/02/2019
717611140		BOARDMAN	OR		11/20/2015	3.910	10,116,000	0	0	0	0	0	21,739,838	07/02/2019
717611700		BOARDMAN	OR		03/01/2019	4.260	2,100,667	0	0	0	0	0	6,216,595	10/17/2019
717611053		CARLTON	OR		11/18/2015	4.490	1,859,206	0	0	0	0	0	5,020,474	07/15/2019
717611242		CARLTON	OR		05/31/2016	4.200	111,553	0	0	0	0	0	301,226	07/15/2019
717611412		CARLTON	OR		06/09/2017	4.500	187,162	0	0	0	0	0	505,400	07/15/2019
717611754		CARLTON	OR		07/25/2019	4.200	323,810	0	0	0	0	0	874,393	07/15/2019
717610421		CORVALLIS	OR		11/03/2011	5.270	262,400	0	0	0	0	0	938,663	09/08/2017
717610810		CORVALLIS	OR		04/25/2014	4.180	2,460,000	0	0	0	0	0	27,543,895	02/01/2018
717611516		DILLARD	OR		11/08/2017	3.985	3,589,549	0	0	0	0	0	12,087,756	07/22/2019
717611517		DILLARD	OR		07/02/2018	4.095	4,351,483	0	0	0	0	0	14,653,576	07/22/2019
717611518		DILLARD	OR		08/01/2018	3.870	18,623,256	0	0	0	0	0	62,713,535	07/22/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717611519		DILLARD	OR		08/01/2018	4.125	10,901,418	0	0	0	0	0	36,710,396	07/22/2019
717611370		ELSIE	OR		12/15/2016	3.520	22,000,000	0	0	0	0	0	124,247,782	12/13/2019
717610226		EUGENE	OR		12/30/2010	5.410	15,800,000	0	0	0	0	0	197,127,790	05/21/2019
717611445		EUGENE	OR		06/30/2017	3.490	5,130,000	0	0	0	0	0	64,004,231	05/21/2019
717611734		EUGENE	OR		06/19/2019	3.150	5,000,000	0	0	0	0	0	62,382,271	05/21/2019
717610563		HOOD RIVER	OR		09/18/2012	4.700	1,656,000	0	0	0	0	0	4,340,862	11/29/2018
717611790		LEBANON	OR		10/09/2019	3.950	1,057,649	0	0	0	0	0	6,869,878	09/26/2019
717610974		SAINT PAUL	OR		03/16/2015	4.080	1,300,000	0	0	0	0	0	4,299,691	09/26/2018
717610710		SALEM	OR		08/12/2013	4.750	772,000	0	0	0	0	0	2,043,751	09/16/2019
717610830		SALEM	OR		05/23/2014	5.520	3,350,000	0	0	0	0	0	8,881,606	01/17/2019
717611005		SALEM	OR		05/26/2015	4.380	635,000	0	0	0	0	0	1,683,534	01/17/2019
717611581		SILVERTON	OR		05/07/2018	4.580	1,904,640	0	0	0	0	0	3,197,694	04/18/2019
717611706		SILVERTON	OR		04/25/2019	5.900	434,000	0	0	0	0	0	728,642	04/18/2019
717610486		THE DALLES	OR		07/30/2012	4.350	2,600,000	0	0	0	0	0	5,119,545	05/06/2019
717611095		THE DALLES	OR		11/16/2015	3.950	5,136,000	0	0	0	0	0	10,113,058	05/06/2019
717611377		THE DALLES	OR		01/30/2017	3.950	1,058,442	0	0	0	0	0	2,084,134	05/06/2019
717611579		WOODBURN	OR		10/26/2018	4.550	2,400,000	0	0	0	0	0	4,611,000	10/15/2018
717610504		BENEZETT	PA		08/31/2012	4.400	4,320,000	0	0	0	0	0	27,831,962	12/13/2019
717610505		BENEZETT	PA		08/31/2012	4.800	5,572,800	0	0	0	0	0	35,903,188	12/13/2019
717611129		BENEZETT	PA		11/24/2015	3.990	10,787,314	0	0	0	0	0	69,497,940	12/13/2019
717610963		AMHERST	SD		03/25/2015	4.000	1,797,044	0	0	0	0	0	7,764,299	09/20/2018
717611004		FAITH	SD		05/19/2015	3.750	761,076	0	0	0	0	0	3,227,887	09/20/2018
717610689		HAYES	SD		06/20/2013	3.800	2,052,734	0	0	0	0	0	7,472,075	09/11/2019
717611684		HIGHMORE	SD		03/11/2019	5.650	900,000	0	0	0	0	0	3,240,001	03/06/2019
717611097		MILESVILLE	SD		11/24/2015	4.000	934,905	0	0	0	0	0	3,783,327	09/20/2018
717611187		ORTLEY	SD		04/19/2016	4.350	4,121,475	0	0	0	0	0	10,589,450	09/11/2019
717610581		PLANKINTON	SD		08/27/2012	4.550	821,990	0	0	0	0	0	5,437,834	09/20/2018
717611016		SISSETON	SD		06/25/2015	3.850	11,102,918	0	0	0	0	0	31,341,998	11/15/2016
717611465		TRIPP	SD		08/23/2017	4.150	1,333,123	0	0	0	0	0	3,889,006	07/14/2017
717611271		WASTA	SD		09/13/2016	3.850	1,385,973	0	0	0	0	0	8,903,352	09/11/2019
717611379		WHITE RIVER	SD		01/09/2017	4.550	763,530	0	0	0	0	0	3,302,101	09/11/2019
717611741		SOUTH FULTON	TN		09/04/2019	4.400	2,087,500	0	0	0	0	0	4,315,688	08/14/2019
717611057		CLARKSVILLE	TX		08/14/2015	4.080	1,140,246	0	0	0	0	0	3,150,911	09/27/2018
717610524		TULIA	TX		05/31/2012	4.250	322,210	0	0	0	0	0	1,105,204	05/24/2016
717610724		PHENIX	VA		08/22/2013	5.470	17,480,000	0	0	0	0	0	53,529,047	12/12/2019
717611046		GRANDVIEW	WA		08/10/2015	4.800	825,000	0	0	0	0	0	2,901,000	09/19/2018
717611428		KLICKITAT	WA		06/15/2017	3.700	2,706,167	0	0	0	0	0	6,745,457	09/16/2019
717609449		PASCO	WA		09/30/2006	6.500	458,507	0	725	0	0	0	3,209,202	09/08/2017
717610600		PASCO	WA		12/31/2012	4.400	1,216,000	0	0	0	0	0	2,635,537	09/16/2019
717611124		PASCO	WA		11/23/2015	4.950	1,056,000	0	0	0	0	0	2,288,759	09/16/2019
717610481		PATEROS	WA		08/28/2012	4.630	1,872,000	0	0	0	0	0	8,791,935	09/19/2018
717610594		ROYAL CITY	WA		12/28/2012	4.350	1,166,173	0	0	0	0	0	2,610,210	08/01/2018
717610738		WENATCHEE	WA		09/26/2013	4.700	2,400,000	0	0	0	0	0	8,671,507	09/16/2019
717610912		YAKIMA	WA		12/30/2014	4.350	6,000,000	0	0	0	0	0	11,438,559	07/15/2019
717611406		DARLINGTON	WI		05/16/2017	3.950	4,596,546	0	0	0	0	0	13,765,000	03/16/2017
717611246		LAONA	WI		08/04/2016	4.250	5,510,309	0	0	0	0	0	16,757,836	09/10/2019
717611779		LAONA	WI		10/11/2019	3.500	1,500,000	0	0	0	0	0	4,561,780	09/10/2019
0199999. Mortgages in good standing - Farm Mortgages							1,654,610,699	0	(102,422)	0	0	0	5,134,150,206	XXX
706110075		BIRMINGHAM	AL		04/14/2016	3.754	21,515,127	0	0	0	0	0	28,178,647	11/22/2019
752200007		BRISBANE	AUS		10/16/2019	5.500	6,309,762	0	0	0	814,094	261,590	53,604,279	10/16/2019
752000217		MELBOURNE	AUS		01/24/2018	4.700	60,102,225	0	0	0	0	(89,775)	138,715,935	12/31/2019
752200001		MELBOURNE	AUS		04/08/2019	2.630	6,535,823	0	0	0	770,726	(102,022)	117,042,362	04/10/2019
752000284		MORISSET	AUS		10/25/2019	3.340	11,247,200	0	0	0	0	287,200	15,379,928	10/25/2019
752000086		PARRAMATTA	AUS		03/30/2015	4.670	29,270,837	0	0	0	0	(43,722)	449,972,165	12/31/2019
752000144		SYDNEY	AUS		07/08/2016	4.350	7,407,471	0	0	0	0	(11,065)	13,195,898	10/29/2019
752000329		SYDNEY	AUS		12/23/2019	3.400	48,714,435	0	0	0	0	1,105,335	249,526,864	12/22/2019
752200003		SYDNEY	AUS		07/26/2019	4.750	20,589,605	0	0	0	1,391,297	16,410	96,226,825	06/14/2019
752200006		SYDNEY	AUS		10/04/2019	6.000	11,174,469	0	0	0	526,592	540,983	32,035,449	10/04/2019
706110993		CAVE CREEK	AZ		12/31/2019	4.999	7,080,000	0	0	0	0	0	9,940,810	12/31/2019
706109100		CHANDLER	AZ		05/01/2013	3.550	8,778,708	0	(2,762)	0	0	0	18,997,416	12/11/2019
706109549		CHANDLER	AZ		07/31/2014	3.550	1,803,927	0	0	0	0	0	3,947,709	09/18/2019

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110294		CHANDLER	AZ		04/06/2017	4.160	8,746,789	0	(202)	0	0	0	17,275,635	09/13/2019
706110982		GILBERT	AZ		12/31/2019	4.999	2,383,000	0	0	0	0	0	3,346,448	12/31/2019
706110860		GLENDALE	AZ		08/29/2019	4.215	6,167,761	0	0	0	0	0	11,022,630	09/27/2019
706110972		GLENDALE	AZ		12/31/2019	4.999	4,318,000	0	0	0	0	0	6,063,286	12/31/2019
706110996		GLENDALE	AZ		12/31/2019	4.999	2,704,000	0	0	0	0	0	3,796,981	12/31/2019
706110991		MESA	AZ		12/31/2019	4.999	2,362,000	0	0	0	0	0	3,317,010	12/31/2019
706109768		PEORIA	AZ		03/13/2015	3.450	4,580,416	0	0	0	0	0	2,874,581	12/09/2019
706109121		PHOENIX	AZ		05/01/2019	3.590	1,209,373	0	476	0	0	0	2,347,388	10/31/2019
706109745		PHOENIX	AZ		07/29/2019	3.510	6,668,767	0	0	0	0	0	16,929,726	07/29/2019
706109991		PHOENIX	AZ		05/01/2019	4.560	162,591	0	(1,169)	0	0	0	305,813	10/31/2019
706110146		PHOENIX	AZ		07/20/2016	3.490	5,450,087	0	0	0	0	0	8,703,725	09/18/2019
706110147		PHOENIX	AZ		07/20/2016	3.490	2,362,637	0	0	0	0	0	4,210,549	09/18/2019
706110987		PHOENIX	AZ		12/31/2019	4.999	6,796,000	0	0	0	0	0	9,543,086	12/31/2019
706110990		PHOENIX	AZ		12/31/2019	4.999	4,669,000	0	0	0	0	0	6,555,848	12/31/2019
706108689		SCOTTSDALE	AZ		02/10/2012	4.200	6,368,242	0	0	0	0	0	19,213,143	06/18/2019
706110410		SCOTTSDALE	AZ		06/23/2017	3.770	57,856,900	0	0	0	0	0	94,675,968	04/29/2019
706110971		SCOTTSDALE	AZ		12/31/2019	4.999	11,075,000	0	0	0	0	0	15,550,229	12/31/2019
706110978		SCOTTSDALE	AZ		12/31/2019	4.999	4,121,000	0	0	0	0	0	5,785,762	12/31/2019
706110417		SUN CITY WEST	AZ		11/08/2017	3.970	5,146,000	0	0	0	0	0	8,422,406	10/31/2019
706110665		TUCSON	AZ		12/20/2018	3.134	25,891,000	0	0	0	0	0	34,331,562	11/22/2019
706108262		AGOURA HILLS	CA		03/09/2010	6.250	9,000,000	0	0	0	0	0	33,635,829	07/29/2019
706108469		ALAMEDA	CA		02/28/2011	5.310	25,155,516	0	0	0	0	0	44,489,425	06/18/2019
706109671		ALAMEDA	CA		11/23/2015	4.540	19,901,500	0	0	0	0	0	31,985,913	10/31/2019
706109994		ALAMO	CA		12/21/2015	3.790	26,502,500	0	0	0	0	0	47,598,469	09/13/2019
706110369		ALISO VIEJO	CA		08/10/2017	3.880	7,223,583	0	0	0	0	0	12,833,915	07/29/2019
706109369		ANAHEIM	CA		11/06/2013	4.430	4,088,501	0	0	0	0	0	10,051,735	09/13/2019
706109799		ANAHEIM	CA		05/01/2015	3.320	14,295,493	0	0	0	0	0	42,438,600	06/27/2019
706110084		ANAHEIM	CA		05/31/2016	3.660	4,207,874	0	0	0	0	0	7,366,185	09/13/2019
706106798		BAKERSFIELD	CA		11/07/2006	6.200	3,485,492	0	0	0	0	0	13,274,733	07/29/2019
706109267		BALDWIN PARK	CA		11/15/2013	4.230	35,784,435	0	0	0	0	0	103,047,367	12/11/2019
706108604		BENICIA	CA		11/04/2011	4.610	6,568,095	0	0	0	0	0	25,520,034	04/29/2019
706109617		BERKELEY	CA		10/01/2014	3.890	5,985,294	0	0	0	0	0	13,813,651	09/09/2019
706109623		BERKELEY	CA		01/30/2015	3.610	9,429,420	0	0	0	0	0	15,724,899	09/13/2019
706110518		BERKELEY	CA		06/05/2018	4.400	38,205,585	0	(19,530)	0	0	0	66,816,417	04/29/2019
706108630		BREA	CA		11/14/2011	4.490	18,655,079	0	0	0	0	0	46,108,697	09/13/2019
706110101		BUENA PARK	CA		09/01/2019	3.210	396,785	0	139	0	0	0	1,090,487	09/13/2019
706110102		BUENA PARK	CA		05/01/2018	3.210	7,421,390	0	40,442	0	0	0	18,818,559	06/18/2019
706110154		BUENA PARK	CA		07/28/2016	3.210	31,883,000	0	0	0	0	0	82,102,665	07/29/2019
706110749		BURBANK	CA		06/21/2019	3.720	64,517,000	0	0	0	0	0	107,439,952	12/09/2019
706108751		CALABASAS	CA		07/11/2012	3.600	5,082,420	0	0	0	0	0	16,761,999	04/29/2019
706109210		CALABASAS	CA		09/03/2013	3.880	18,000,000	0	0	0	0	0	39,209,799	06/18/2019
706108425		CARSON	CA		12/28/2010	5.030	2,151,659	0	0	0	0	0	7,803,056	09/13/2019
706108510		CARSON	CA		08/01/2011	5.730	8,141,057	0	0	0	0	0	32,860,136	06/14/2019
706108838		CARSON	CA		07/19/2012	3.790	11,922,154	0	0	0	0	0	37,292,216	07/29/2019
706110223		CARSON	CA		01/19/2017	3.430	5,378,785	0	(651)	0	0	0	9,234,376	09/13/2019
706110419		CARSON	CA		03/20/2018	3.650	7,380,203	0	0	0	0	0	11,914,720	12/11/2019
706110946		CARSON	CA		12/16/2019	3.280	21,284,100	0	0	0	0	0	48,349,820	12/16/2019
706108749		CASTRO VALLEY	CA		10/16/2012	4.530	12,029,718	0	(11,843)	0	0	0	43,301,184	06/18/2019
706109970		CASTRO VALLEY	CA		02/22/2016	4.190	3,351,246	0	(2,221)	0	0	0	12,111,281	06/18/2019
706108288		CHINO	CA		05/26/2010	6.110	25,468,595	0	0	0	0	0	109,117,860	09/13/2019
706108583		CHINO	CA		10/03/2011	4.680	11,068,207	0	(15,544)	0	0	0	29,789,047	06/18/2019
706108584		CHINO	CA		08/15/2011	4.630	14,085,185	0	0	0	0	0	40,902,287	06/18/2019
706108585		CHINO	CA		08/15/2011	4.630	10,121,091	0	0	0	0	0	29,648,539	06/18/2019
706109225		CHINO	CA		10/15/2013	5.190	9,890,028	0	0	0	0	0	24,182,403	06/18/2019
706109268		CHINO	CA		10/15/2013	4.220	10,006,422	0	0	0	0	0	34,745,456	09/13/2019
706109496		CHINO	CA		12/03/2014	4.750	5,984,137	0	0	0	0	0	8,186,970	09/13/2019
706109529		CHINO	CA		11/18/2014	4.010	20,763,596	0	0	0	0	0	39,708,256	06/18/2019
706109530		CHINO	CA		04/01/2015	4.180	10,300,615	0	0	0	0	0	19,577,127	06/18/2019
706109531		CHINO	CA		08/03/2015	4.390	2,821,163	0	0	0	0	0	5,054,434	09/30/2019
706109585		CHINO	CA		07/30/2015	5.040	1,518,645	0	0	0	0	0	2,128,535	06/18/2019
706110006		CHINO	CA		04/01/2016	4.040	9,076,957	0	0	0	0	0	17,062,083	09/09/2019

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110007		CHINO	CA		04/01/2016	4.040	5,912,513	0	0	0	0	0	11,923,334	09/09/2019
706110027		CHINO	CA		10/13/2016	4.210	15,236,942	0	0	0	0	0	20,845,898	09/13/2019
706110221		CHINO	CA		05/31/2017	3.620	15,867,015	0	0	0	0	0	21,707,888	09/13/2019
706110226		CHINO	CA		06/01/2017	3.670	2,787,287	0	0	0	0	0	4,582,828	06/18/2019
706110227		CHINO	CA		06/01/2017	3.670	2,686,456	0	0	0	0	0	5,552,391	07/29/2019
706110229		CHINO	CA		06/01/2017	3.670	8,412,280	0	0	0	0	0	14,508,554	12/09/2019
706110231		CHINO	CA		06/01/2017	3.550	1,776,523	0	0	0	0	0	3,059,027	07/29/2019
706110422		CHINO	CA		10/31/2017	3.700	12,046,798	0	0	0	0	0	17,623,214	09/13/2019
706110427		CHINO	CA		10/31/2017	3.700	11,760,861	0	0	0	0	0	17,257,042	09/13/2019
706110467		CHINO	CA		02/08/2018	3.800	4,575,693	0	0	0	0	0	6,774,302	07/29/2019
706110478		CHINO	CA		10/18/2018	4.130	36,835,054	0	0	0	0	0	52,304,563	09/18/2019
706110307		CHINO HILLS	CA		04/28/2017	3.840	26,443,851	0	0	0	0	0	40,374,009	06/18/2019
706110622		CHINO HILLS	CA		03/04/2019	4.180	43,774,738	0	0	0	0	0	65,731,480	09/09/2019
706105099		CITRUS HEIGHTS	CA		09/02/2003	4.930	2,226,301	0	0	0	0	0	5,875,947	04/29/2019
706107461		CITY OF INDUSTRY	CA		10/04/2007	6.030	21,242,974	0	0	0	0	0	89,797,997	07/29/2019
706108914		CITY OF INDUSTRY	CA		10/10/2012	4.150	4,626,458	0	0	0	0	0	14,653,402	06/27/2019
706110089		CITY OF INDUSTRY	CA		07/01/2016	3.790	7,122,135	0	0	0	0	0	10,924,717	06/18/2019
706110116		CITY OF INDUSTRY	CA		09/15/2016	3.700	6,595,037	0	0	0	0	0	10,263,037	09/13/2019
706110117		CITY OF INDUSTRY	CA		09/15/2016	3.700	2,896,320	0	0	0	0	0	5,448,680	06/18/2019
706110118		CITY OF INDUSTRY	CA		09/15/2016	3.700	2,931,617	0	0	0	0	0	7,872,034	07/29/2019
706110120		CITY OF INDUSTRY	CA		09/15/2016	3.700	2,420,928	0	0	0	0	0	3,967,140	06/18/2019
706110121		CITY OF INDUSTRY	CA		09/15/2016	3.700	2,267,044	0	0	0	0	0	5,380,555	07/29/2019
706110465		CITY OF INDUSTRY	CA		02/08/2018	3.800	5,344,990	0	0	0	0	0	7,631,438	07/29/2019
706110833		CITY OF INDUSTRY	CA		09/17/2019	3.860	3,819,753	0	0	0	0	0	5,012,393	09/17/2019
706110834		CITY OF INDUSTRY	CA		09/17/2019	3.860	3,581,703	0	0	0	0	0	4,697,207	09/17/2019
706110835		CITY OF INDUSTRY	CA		09/17/2019	3.860	4,142,465	0	0	0	0	0	5,595,870	09/17/2019
706110836		CITY OF INDUSTRY	CA		09/16/2019	3.860	1,132,978	0	0	0	0	0	1,493,843	09/16/2019
706110837		CITY OF INDUSTRY	CA		09/16/2019	3.860	1,855,493	0	0	0	0	0	2,523,026	09/16/2019
706110838		CITY OF INDUSTRY	CA		09/16/2019	3.860	2,693,249	0	0	0	0	0	3,636,649	09/16/2019
706110839		CITY OF INDUSTRY	CA		09/16/2019	3.860	4,296,251	0	0	0	0	0	5,640,213	09/16/2019
706110840		CITY OF INDUSTRY	CA		09/16/2019	3.860	2,285,378	0	0	0	0	0	2,999,216	09/16/2019
706102048		COMPTON	CA		05/01/2018	7.420	1,103,724	0	(38,953)	0	0	0	16,264,287	09/13/2019
706102103		COMPTON	CA		05/01/2018	7.350	657,457	0	(25,343)	0	0	0	14,452,654	09/13/2019
706103223		COMPTON	CA		10/22/1998	7.750	106,871	0	0	0	0	0	1,687,861	09/13/2019
706103639		COMPTON	CA		09/28/1999	7.820	763,275	0	0	0	0	0	6,891,703	09/13/2019
706108253		COMPTON	CA		02/10/2010	6.300	4,214,161	0	0	0	0	0	16,722,303	06/18/2019
706108330		COMPTON	CA		05/01/2019	5.600	2,468,565	0	(25,912)	0	0	0	16,027,456	09/13/2019
706108509		COMPTON	CA		05/05/2011	5.560	2,229,641	0	0	0	0	0	7,943,104	06/18/2019
706109274		CONCORD	CA		10/16/2013	4.540	12,448,773	0	(23,786)	0	0	0	33,537,114	09/13/2019
706110537		CONCORD	CA		05/23/2018	3.960	13,260,000	0	0	0	0	0	22,087,257	07/29/2019
706109290		CORONA	CA		11/06/2013	4.430	8,365,701	0	0	0	0	0	25,054,389	09/13/2019
706109477		CORONA	CA		06/02/2014	4.540	13,532,974	0	0	0	0	0	31,085,206	04/29/2019
706109557		CORONA	CA		08/18/2014	4.780	43,904,609	0	0	0	0	0	91,936,792	12/09/2019
706110082		CORONA	CA		01/12/2017	3.970	3,272,053	0	0	0	0	0	6,949,342	06/18/2019
706110160		CORONA	CA		12/16/2016	4.200	22,439,966	0	0	0	0	0	42,407,147	12/09/2019
706108643		CORTE MADERA	CA		11/22/2011	4.600	27,216,875	0	0	0	0	0	79,257,956	10/31/2019
706109863		CORTE MADERA	CA		07/31/2015	3.954	18,815,333	0	0	0	0	0	42,499,014	06/18/2019
706110488		CORTE MADERA	CA		03/06/2018	3.560	57,021,000	0	0	0	0	0	114,648,148	09/13/2019
706108523		COSTA MESA	CA		05/12/2011	4.680	150,814,918	0	(61,060)	0	0	0	898,040,897	08/29/2019
706108714		COSTA MESA	CA		06/21/2012	4.090	3,599,792	0	0	0	0	0	10,128,816	06/27/2019
706109467		COSTA MESA	CA		01/07/2015	4.570	7,404,900	0	0	0	0	0	16,213,012	04/29/2019
706109783		COSTA MESA	CA		04/29/2015	3.750	44,640,000	0	0	0	0	0	108,408,948	09/30/2019
706110202		COSTA MESA	CA		01/26/2018	3.800	23,985,641	0	0	0	0	0	56,299,375	12/11/2019
706110238		COSTA MESA	CA		12/28/2016	3.190	40,561,597	0	(1,533)	0	0	0	70,023,183	04/29/2019
706110310		COSTA MESA	CA		06/30/2017	3.470	75,409,502	0	43,873	0	0	0	449,801,201	08/29/2019
706109135		CUPERTINO	CA		09/23/2013	4.140	20,941,811	0	0	0	0	0	37,435,577	10/31/2019
706109136		CUPERTINO	CA		09/23/2013	4.610	11,019,821	0	0	0	0	0	15,471,650	10/31/2019
706109586		CUPERTINO	CA		07/31/2014	3.490	8,803,845	0	0	0	0	0	16,647,264	06/18/2019
706109927		CUPERTINO	CA		09/08/2015	3.110	13,034,306	0	0	0	0	0	41,700,544	04/29/2019
706109445		CYPRESS	CA		03/27/2014	4.700	18,490,936	0	0	0	0	0	56,669,959	06/18/2019
706109676		CYPRESS	CA		11/25/2014	4.080	3,905,141	0	0	0	0	0	7,488,497	09/13/2019

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706109805		CYPRESS	CA		05/01/2015	3.900	1,419,011	0	0	0	0	0	2,674,205	09/13/2019
706110435		DANA POINT	CA		11/01/2017	3.390	30,600,000	0	0	0	0	0	62,856,956	04/29/2019
706110037		DANVILLE	CA		03/31/2016	3.500	57,394,508	0	0	0	0	0	82,507,061	11/05/2019
706110203		DANVILLE	CA		05/22/2017	4.280	3,169,938	0	(1,749)	0	0	0	5,048,963	06/27/2019
706110898		DANVILLE	CA		11/05/2019	3.870	10,550,000	0	0	0	0	0	24,455,282	11/05/2019
706110293		EL SEGUNDO	CA		06/05/2017	3.830	36,613,000	0	0	0	0	0	65,806,957	09/13/2019
706106400		FOLSOM	CA		02/27/2006	5.400	3,901,217	0	0	0	0	0	10,147,484	05/22/2019
706109392		FONTANA	CA		02/07/2014	4.600	2,734,023	0	0	0	0	0	6,945,044	04/29/2019
706110487		FONTANA	CA		03/27/2018	3.750	27,450,000	0	0	0	0	0	58,408,721	06/27/2019
706110200		FREMONT	CA		09/01/2016	3.504	9,840,000	0	0	0	0	0	16,824,749	04/29/2019
706110425		FREMONT	CA		09/29/2017	3.420	23,910,492	0	0	0	0	0	83,862,184	04/29/2019
706110544		FREMONT	CA		06/26/2018	3.940	15,835,500	0	0	0	0	0	24,237,823	12/11/2019
706110904		GARDEN GROVE	CA		12/10/2019	3.150	27,000,000	0	0	0	0	0	48,654,267	12/10/2019
706109525		GLENDALE	CA		09/05/2014	4.060	56,899,500	0	0	0	0	0	195,599,722	08/29/2019
706109672		GLENDALE	CA		05/01/2015	3.950	56,783,942	0	0	0	0	0	94,649,383	09/18/2019
706102237		GOLETA	CA		07/02/1998	7.000	126,307	0	0	0	0	0	1,428,490	07/29/2019
706109517		GOLETA	CA		07/24/2014	4.400	18,920,309	0	0	0	0	0	35,474,761	07/11/2019
706110737		GOLETA	CA		07/11/2019	3.570	17,521,114	0	0	0	0	0	83,510,716	07/11/2019
706110817		HUNTINGTON BEACH	CA		07/17/2019	3.410	50,416,000	0	0	0	0	0	85,718,912	07/17/2019
706108997		IRVINE	CA		01/10/2013	3.900	19,254,490	0	(16,987)	0	0	0	60,326,071	10/31/2019
706109762		IRVINE	CA		03/13/2015	3.650	97,786,919	0	(9,859)	0	0	0	165,424,278	09/18/2019
706109780		IRVINE	CA		03/31/2015	3.600	53,514,568	0	0	0	0	0	107,662,592	09/30/2019
706110251		IRVINE	CA		03/01/2017	4.020	29,848,768	0	0	0	0	0	56,261,711	10/31/2019
706110320		IRVINE	CA		05/24/2017	3.790	10,346,000	0	0	0	0	0	14,934,162	12/11/2019
706110376		IRVINE	CA		08/15/2017	3.520	19,114,378	0	0	0	0	0	34,146,548	12/11/2019
706110523		IRVINE	CA		01/30/2019	4.250	36,159,450	0	0	0	0	0	53,428,020	09/09/2019
706110586		IRVINE	CA		11/01/2018	4.110	49,666,000	0	0	0	0	0	83,681,621	12/11/2019
706109285		IRWINDALE	CA		10/30/2013	4.550	3,024,180	0	0	0	0	0	12,918,278	06/14/2019
706109709		LA PUENTE	CA		12/10/2014	4.110	10,742,129	0	0	0	0	0	18,050,798	09/13/2019
706109710		LA PUENTE	CA		12/10/2014	4.110	3,009,600	0	0	0	0	0	5,225,032	09/13/2019
706110050		LAGUNA NIGUEL	CA		05/11/2016	3.490	4,776,233	0	0	0	0	0	9,404,717	06/27/2019
706108842		LAKE FOREST	CA		07/03/2012	4.040	2,233,007	0	0	0	0	0	9,165,461	06/18/2019
706110606		LIVERMORE	CA		10/01/2018	4.260	6,029,326	0	0	0	0	0	11,163,497	04/29/2019
706109500		LONG BEACH	CA		06/18/2014	3.990	17,838,204	0	0	0	0	0	47,329,480	09/13/2019
706109761		LONG BEACH	CA		10/01/2017	3.910	17,961,249	0	0	0	0	0	40,373,053	09/13/2019
706110563		LONG BEACH	CA		07/17/2018	4.360	14,253,828	0	0	0	0	0	21,406,687	09/13/2019
706108619		LOS ANGELES	CA		09/29/2011	4.340	20,974,413	0	0	0	0	0	58,854,570	06/18/2019
706108764		LOS ANGELES	CA		07/09/2012	3.950	6,126,118	0	0	0	0	0	92,045,508	04/29/2019
706108873		LOS ANGELES	CA		10/01/2017	3.650	2,655,881	0	(26,210)	0	0	0	8,289,897	09/13/2019
706110129		LOS ANGELES	CA		10/05/2016	3.600	19,033,376	0	0	0	0	0	34,740,793	09/13/2019
706110205		LOS ANGELES	CA		10/04/2016	3.380	13,696,200	0	0	0	0	0	34,488,565	07/29/2019
706110206		LOS ANGELES	CA		10/04/2016	3.380	35,218,800	0	0	0	0	0	77,076,465	06/18/2019
706110437		LOS ANGELES	CA		01/02/2018	3.420	59,972,792	0	0	0	0	0	89,054,550	06/18/2019
706110490		LOS ANGELES	CA		03/08/2018	4.154	46,500,000	0	0	0	0	0	66,226,303	09/09/2019
706110581		LOS ANGELES	CA		08/13/2018	4.170	19,961,749	0	0	0	0	0	30,178,071	07/29/2019
706110822		LOS ANGELES	CA		08/12/2019	3.470	64,313,627	0	0	0	0	0	93,816,066	08/12/2019
706110853		LOS ANGELES	CA		10/03/2019	3.520	29,650,180	0	0	0	0	0	41,464,014	10/03/2019
706108289		MIRA LOMA	CA		05/25/2010	6.000	2,492,801	0	0	0	0	0	8,311,507	09/18/2019
706110380		MOUNTAIN VIEW	CA		09/19/2017	3.720	20,811,778	0	0	0	0	0	32,715,888	04/29/2019
706109112		NORTH HOLLYWOOD	CA		06/24/2013	3.300	4,121,265	0	0	0	0	0	7,117,350	09/30/2019
706108569		NOVATO	CA		08/11/2011	4.910	22,764,557	0	0	0	0	0	48,257,321	07/29/2019
706108536		ONTARIO	CA		06/03/2011	4.780	94,173,247	0	(33,305)	0	0	0	272,722,434	09/18/2019
706108726		ONTARIO	CA		03/01/2012	4.250	50,531,951	0	0	0	0	0	413,644,750	08/29/2019
706108983		ONTARIO	CA		11/19/2012	3.900	796,051	0	0	0	0	0	2,654,199	09/18/2019
706109289		ONTARIO	CA		11/13/2013	4.550	1,826,932	0	0	0	0	0	4,673,878	04/29/2019
706109573		ONTARIO	CA		12/17/2014	4.010	6,264,332	0	0	0	0	0	14,296,602	12/11/2019
706109897		ONTARIO	CA		07/17/2019	3.900	5,968,244	0	(17,828)	0	0	0	2,672,942	08/02/2019
706110947		PACIFICA	CA		12/03/2019	3.150	9,022,500	0	0	0	0	0	13,455,960	12/03/2019
706110958		PALO ALTO	CA		12/06/2019	3.300	45,000,000	0	0	0	0	0	92,747,406	12/06/2019
706108572		PICO RIVERA	CA		05/01/2019	4.800	3,024,320	0	(24,878)	0	0	0	8,852,455	04/29/2019
706109264		PICO RIVERA	CA		08/28/2013	4.450	4,859,725	0	0	0	0	0	18,468,232	04/29/2019

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109563		PINOLE	CA		08/07/2014	4.190	11,053,462	0	0	0	0	0	23,996,172	12/11/2019
706110081		PLEASANTON	CA		04/29/2016	3.790	20,556,650	0	0	0	0	0	38,327,521	10/31/2019
706110163		PLEASANTON	CA		08/15/2016	3.500	34,477,720	0	0	0	0	0	105,284,312	08/29/2019
706111010		PLEASANTON	CA		12/31/2019	4.999	8,569,130	0	0	0	0	0	12,037,674	12/31/2019
706110158		POMONA	CA		06/30/2016	3.180	5,100,000	0	0	0	0	0	13,408,586	04/29/2019
706110742		RANCHO CORDOVA	CA		12/13/2019	3.350	3,493,669	0	0	0	0	0	5,399,797	12/13/2019
706110746		RANCHO CORDOVA	CA		12/13/2019	3.350	4,226,842	0	0	0	0	0	6,290,339	12/13/2019
706108629		RANCHO CUCAMONGA	CA		11/17/2011	4.300	30,457,906	0	0	0	0	0	68,836,509	06/18/2019
706108847		RANCHO CUCAMONGA	CA		12/06/2012	4.410	9,348,713	0	0	0	0	0	17,369,293	06/18/2019
706109063		RANCHO CUCAMONGA	CA		06/28/2013	3.670	35,287,786	0	0	0	0	0	85,764,678	06/18/2019
706110208		RANCHO CUCAMONGA	CA		08/01/2017	3.590	16,693,958	0	0	0	0	0	27,765,762	06/18/2019
706109240		RANCHO MIRAGE	CA		09/27/2013	4.110	10,036,765	0	(13,030)	0	0	0	32,503,936	12/09/2019
706108188		REDLANDS	CA		06/05/2009	7.550	4,823,001	0	0	0	0	0	22,369,366	09/13/2019
706109953		REDONDO BEACH	CA		12/02/2015	3.440	4,943,211	0	0	0	0	0	12,370,093	06/18/2019
706109797		REDWOOD CITY	CA		05/13/2015	3.680	4,170,316	0	(2,211)	0	0	0	7,254,698	09/12/2019
706110843		REDWOOD CITY	CA		07/25/2019	3.300	46,221,480	0	0	0	0	0	84,124,861	07/25/2019
706110137		RIVERSIDE	CA		08/01/2016	3.860	3,086,733	0	0	0	0	0	5,565,329	04/29/2019
706110268		ROCKLIN	CA		03/09/2017	3.980	6,876,159	0	0	0	0	0	12,050,890	09/13/2019
706109269		ROWLAND HEIGHTS	CA		09/20/2013	4.220	7,704,340	0	0	0	0	0	25,438,362	07/29/2019
706109286		ROWLAND HEIGHTS	CA		10/30/2013	4.550	2,312,607	0	0	0	0	0	8,429,640	04/29/2019
706108600		SACRAMENTO	CA		08/11/2011	4.990	9,534,341	0	0	0	0	0	37,196,436	07/29/2019
706109344		SACRAMENTO	CA		11/05/2013	3.810	20,000,000	0	0	0	0	0	42,423,560	06/18/2019
706110819		SAN BERNARDINO	CA		08/09/2019	3.380	98,880,000	0	0	0	0	0	139,345,632	08/09/2019
706108924		SAN DIEGO	CA		10/26/2012	3.900	25,700,315	0	0	0	0	0	73,539,673	10/31/2019
706108930		SAN DIEGO	CA		12/20/2012	3.940	9,820,923	0	(14,263)	0	0	0	20,472,768	10/31/2019
706108931		SAN DIEGO	CA		11/28/2012	3.910	45,585,520	0	(15,247)	0	0	0	88,123,736	09/18/2019
706108984		SAN DIEGO	CA		02/07/2013	4.020	7,147,431	0	(7,673)	0	0	0	13,304,274	06/18/2019
706110103		SAN DIEGO	CA		10/11/2016	3.580	19,760,612	0	0	0	0	0	29,594,697	04/29/2019
706110104		SAN DIEGO	CA		10/11/2016	3.580	22,689,199	0	0	0	0	0	33,317,512	04/29/2019
706110324		SAN DIEGO	CA		05/30/2017	3.500	9,200,000	0	0	0	0	0	14,406,782	04/29/2019
706110515		SAN DIEGO	CA		04/30/2018	4.100	7,335,000	0	0	0	0	0	10,183,375	07/29/2019
706110670		SAN DIEGO	CA		01/22/2019	3.404	48,896,410	0	0	0	0	0	90,146,516	01/22/2019
706110764		SAN DIEGO	CA		07/10/2019	3.660	103,429,500	0	0	0	0	0	203,523,780	07/10/2019
706108466		SAN FRANCISCO	CA		04/01/2011	5.780	12,744,984	0	(45,249)	0	0	0	31,296,446	04/29/2019
706108848		SAN FRANCISCO	CA		08/02/2012	3.650	19,650,000	0	0	0	0	0	35,597,022	12/11/2019
706109011		SAN FRANCISCO	CA		02/22/2013	4.980	78,528,752	0	0	0	0	0	132,656,601	09/18/2019
706109099		SAN FRANCISCO	CA		04/08/2013	3.250	863,979	0	0	0	0	0	2,901,051	04/29/2019
706109257		SAN FRANCISCO	CA		10/03/2013	3.840	4,908,117	0	0	0	0	0	8,708,852	04/29/2019
706109300		SAN FRANCISCO	CA		12/03/2013	3.900	17,232,591	0	0	0	0	0	37,598,914	04/29/2019
706109441		SAN FRANCISCO	CA		05/13/2014	3.740	31,714,298	0	0	0	0	0	81,212,457	09/30/2019
706109568		SAN FRANCISCO	CA		10/14/2014	4.980	912,002	0	0	0	0	0	1,540,635	09/18/2019
706109844		SAN FRANCISCO	CA		07/29/2019	3.240	8,037,805	0	(3,185)	0	0	0	15,692,592	09/12/2019
706109937		SAN FRANCISCO	CA		11/10/2015	3.770	19,650,000	0	0	0	0	0	35,597,022	12/11/2019
706110258		SAN FRANCISCO	CA		12/23/2016	3.730	88,535,000	0	0	0	0	0	220,827,471	06/18/2019
706110423		SAN FRANCISCO	CA		11/03/2017	3.230	54,819,000	0	0	0	0	0	114,560,458	09/13/2019
706110424		SAN FRANCISCO	CA		10/23/2017	3.710	90,407,701	0	0	0	0	0	133,342,505	09/18/2019
706110432		SAN FRANCISCO	CA		10/24/2017	3.730	25,438,566	0	0	0	0	0	35,941,253	06/18/2019
706110519		SAN FRANCISCO	CA		05/07/2018	4.000	6,681,039	0	0	0	0	0	9,463,076	06/18/2019
706110536		SAN FRANCISCO	CA		05/22/2018	4.710	10,237,656	0	0	0	0	0	17,294,132	09/18/2019
706110539		SAN FRANCISCO	CA		07/27/2018	4.420	5,144,822	0	0	0	0	0	18,620,354	04/29/2019
706110571		SAN FRANCISCO	CA		08/17/2018	4.290	13,703,353	0	0	0	0	0	21,604,963	06/18/2019
706110572		SAN FRANCISCO	CA		08/17/2018	4.290	6,360,074	0	0	0	0	0	9,671,373	06/18/2019
706110573		SAN FRANCISCO	CA		08/17/2018	4.290	7,320,908	0	0	0	0	0	11,042,486	06/18/2019
706110574		SAN FRANCISCO	CA		08/17/2018	4.290	5,286,265	0	0	0	0	0	7,849,588	06/18/2019
706110575		SAN FRANCISCO	CA		08/17/2018	4.290	5,420,493	0	0	0	0	0	7,821,394	06/18/2019
706110577		SAN FRANCISCO	CA		08/17/2018	4.290	5,558,074	0	0	0	0	0	8,528,210	06/18/2019
706110593		SAN FRANCISCO	CA		09/26/2018	4.060	16,669,557	0	0	0	0	0	51,947,089	07/29/2019
706110597		SAN FRANCISCO	CA		10/11/2018	4.090	33,500,000	0	0	0	0	0	60,891,429	06/27/2019
706110598		SAN FRANCISCO	CA		10/09/2018	4.090	13,631,000	0	0	0	0	0	28,486,893	09/13/2019
706110629		SAN FRANCISCO	CA		11/30/2018	4.340	11,020,000	0	0	0	0	0	23,029,513	09/13/2019
706110641		SAN FRANCISCO	CA		12/18/2018	3.154	40,500,000	0	0	0	0	0	72,221,628	09/10/2019

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110766		SAN FRANCISCO	CA		06/05/2019	3.570	79,046,000	0	0	0	0	0	127,933,930	06/05/2019
706108299		SAN JOSE	CA		09/13/2010	6.000	21,480,066	0	(104,318)	0	0	0	60,222,772	06/26/2019
706108824		SAN JOSE	CA		10/02/2012	3.930	4,365,282	0	0	0	0	0	28,419,737	06/27/2019
706110289		SAN JOSE	CA		03/08/2017	3.550	8,985,000	0	0	0	0	0	14,098,541	04/29/2019
706110863		SAN JOSE	CA		11/20/2019	3.100	48,717,683	0	0	0	0	0	68,982,048	11/20/2019
706109558		SAN MATEO	CA		08/26/2014	4.030	5,239,949	0	0	0	0	0	9,612,046	04/29/2019
706108547		SANTA ANA	CA		11/02/2011	4.450	24,938,579	0	0	0	0	0	51,217,751	07/29/2019
706108978		SANTA ANA	CA		05/20/2013	3.760	14,120,389	0	0	0	0	0	28,999,841	07/29/2019
706110436		SANTA ANA	CA		09/27/2017	3.430	17,860,000	0	0	0	0	0	36,680,014	07/29/2019
706103071		SANTA BARBARA	CA		05/01/2018	6.690	1,298,781	0	(37,192)	0	0	0	19,502,860	09/30/2019
706110481		SANTA CLARA	CA		03/06/2018	3.620	62,447,942	0	(327)	0	0	0	108,510,019	09/30/2019
706110533		SANTA CLARITA	CA		03/30/2018	3.715	10,937,308	0	0	0	0	0	16,104,092	11/22/2019
706110997		SANTA CLARITA	CA		12/31/2019	4.999	10,412,000	0	0	0	0	0	14,619,790	12/31/2019
706109955		SANTA CRUZ	CA		11/20/2015	4.240	4,344,423	0	0	0	0	0	8,804,516	07/29/2019
706108254		SANTA FE SPRINGS	CA		03/03/2010	6.300	8,814,820	0	0	0	0	0	34,209,622	06/18/2019
706108533		SANTA FE SPRINGS	CA		08/01/2019	5.070	1,807,724	0	(13,911)	0	0	0	7,259,746	04/29/2019
706109051		SANTA FE SPRINGS	CA		02/26/2013	3.110	5,323,586	0	0	0	0	0	19,775,424	06/18/2019
706109281		SANTA FE SPRINGS	CA		09/25/2013	4.550	621,415	0	0	0	0	0	3,180,134	06/18/2019
706109282		SANTA FE SPRINGS	CA		09/26/2013	4.550	1,908,634	0	0	0	0	0	6,647,210	06/18/2019
706109283		SANTA FE SPRINGS	CA		09/24/2013	4.550	2,214,902	0	0	0	0	0	5,229,188	07/29/2019
706109284		SANTA FE SPRINGS	CA		10/30/2013	4.550	3,593,436	0	0	0	0	0	10,510,217	09/13/2019
706109287		SANTA FE SPRINGS	CA		10/30/2013	4.550	1,512,089	0	0	0	0	0	5,996,343	06/18/2019
706110028		SANTA FE SPRINGS	CA		03/15/2016	3.190	7,297,947	0	6,038	0	0	0	5,905,091	12/16/2019
706110731		SANTA FE SPRINGS	CA		06/27/2019	3.800	54,385,000	0	0	0	0	0	81,293,263	06/27/2019
706109946		SANTA MARIA	CA		11/25/2015	4.270	25,534,936	0	0	0	0	0	36,441,714	12/11/2019
706110232		SANTA MARIA	CA		12/19/2016	3.430	18,540,841	0	0	0	0	0	22,234,431	12/09/2019
706108521		SANTA MONICA	CA		05/12/2011	4.930	7,377,888	0	0	0	0	0	22,349,424	06/18/2019
706110014		SANTA MONICA	CA		06/01/2016	3.990	6,342,486	0	0	0	0	0	20,744,455	10/31/2019
706110826		SANTA MONICA	CA		08/15/2019	2.791	86,074,070	0	0	0	0	0	636,195,485	08/15/2019
706110444		STOCKTON	CA		11/16/2017	3.260	6,482,700	0	0	0	0	0	9,285,342	07/29/2019
706108728		THOUSAND OAKS	CA		05/17/2012	4.110	77,419,226	0	0	0	0	0	131,520,734	08/29/2019
706109018		TUSTIN	CA		05/21/2013	4.070	21,430,456	0	0	0	0	0	48,177,507	04/29/2019
706109992		TUSTIN	CA		02/10/2016	3.990	8,295,320	0	0	0	0	0	18,013,161	07/29/2019
706108825		UNION CITY	CA		08/15/2012	4.010	10,147,049	0	(13,020)	0	0	0	26,528,103	06/27/2019
706110298		UNION CITY	CA		03/31/2017	3.500	16,132,960	0	0	0	0	0	33,755,231	07/29/2019
706110299		UNION CITY	CA		03/31/2017	3.354	4,033,240	0	0	0	0	0	8,438,808	07/29/2019
706109571		UPLAND	CA		03/26/2015	4.500	10,110,347	0	0	0	0	0	17,520,682	02/20/2019
706110449		VACAVILLE	CA		11/16/2017	3.570	5,436,500	0	0	0	0	0	9,257,817	07/29/2019
706104963		WALNUT	CA		06/12/2003	5.950	4,744,229	0	0	0	0	0	73,069,152	06/18/2019
706105151		WALNUT	CA		02/02/2004	6.180	2,845,197	0	0	0	0	0	23,919,748	06/18/2019
706105855		WALNUT	CA		10/06/2005	5.630	4,140,147	0	0	0	0	0	31,935,680	07/29/2019
706105909		WALNUT	CA		05/03/2006	6.350	3,286,329	0	0	0	0	0	15,344,645	06/18/2019
706106322		WALNUT	CA		07/12/2007	6.400	5,347,249	0	0	0	0	0	27,470,265	06/18/2019
706106598		WALNUT	CA		11/30/2006	6.120	9,124,662	0	0	0	0	0	33,715,732	07/29/2019
706107956		WALNUT	CA		04/01/2009	6.910	4,122,263	0	0	0	0	0	12,601,516	06/27/2019
706108602		WALNUT	CA		12/06/2011	5.240	9,341,450	0	0	0	0	0	24,548,874	09/13/2019
706110666		WALNUT	CA		01/15/2019	4.660	5,834,092	0	0	0	0	0	8,325,471	01/15/2019
706108568		WALNUT CREEK	CA		06/22/2011	4.610	9,462,323	0	0	0	0	0	36,153,518	04/29/2019
706110365		WALNUT CREEK	CA		05/01/2018	3.380	25,975,099	0	79,311	0	0	0	45,481,048	12/11/2019
751000192		BRAMPTON	CAN		07/26/2017	3.300	19,870,395	0	0	0	0	1,126,469	42,462,929	10/15/2019
751000117		MISSISSAUGA	CAN		11/30/2015	3.660	85,797,371	0	0	0	0	4,337,610	155,452,240	10/15/2019
751000260		VANCOUVER	CAN		11/15/2018	4.380	23,935,403	0	0	0	0	1,224,526	35,621,642	10/15/2019
706109314		ARVADA	CO		11/27/2013	4.040	2,952,276	0	(521)	0	0	0	8,487,858	03/26/2019
706108921		AURORA	CO		08/31/2012	4.200	1,662,220	0	0	0	0	0	13,178,359	07/29/2019
706110100		AURORA	CO		07/15/2016	3.760	8,007,582	0	0	0	0	0	11,813,917	06/27/2019
706110173		AURORA	CO		08/31/2016	3.630	51,086,655	0	0	0	0	0	74,434,621	07/29/2019
706110297		AURORA	CO		04/06/2017	4.160	7,041,907	0	(162)	0	0	0	11,959,682	09/13/2019
706110341		AURORA	CO		01/12/2018	4.320	16,240,560	0	0	0	0	0	23,035,120	09/09/2019
706108283		BOULDER	CO		06/02/2010	5.825	23,252,401	0	(129,932)	0	0	0	76,096,934	07/29/2019
706110653		BOULDER	CO		12/07/2018	4.340	4,040,155	0	0	0	0	0	6,259,623	06/27/2019
706109237		CENTENNIAL	CO		08/20/2013	3.600	26,174,565	0	(12,705)	0	0	0	51,469,412	04/29/2019

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108664		DENVER	CO		11/22/2011	4.450	9,826,114	0	0	0	0	0	24,752,621	06/18/2019
706109313		DENVER	CO		11/27/2013	4.040	3,648,880	0	(644)	0	0	0	10,567,969	03/26/2019
706109854		DENVER	CO		12/01/2015	4.440	5,508,083	0	0	0	0	0	8,521,378	04/29/2019
706110059		DENVER	CO		05/06/2016	3.850	57,025,000	0	0	0	0	0	181,167,282	08/29/2019
706110311		DENVER	CO		05/10/2017	4.070	18,106,000	0	0	0	0	0	27,937,515	06/18/2019
706110526		DENVER	CO		05/18/2018	3.850	61,640,000	0	0	0	0	0	175,055,843	07/29/2019
706110705		DENVER	CO		02/25/2019	4.110	38,250,000	0	0	0	0	0	64,810,950	02/25/2019
706110801		DENVER	CO		08/14/2019	4.590	8,645,384	0	0	0	0	0	13,244,600	08/14/2019
706108660		HIGHLANDS RANCH	CO		12/14/2011	4.350	13,549,953	0	0	0	0	0	30,116,352	06/27/2019
706110085		HIGHLANDS RANCH	CO		06/09/2016	3.720	13,182,996	0	0	0	0	0	24,298,111	09/18/2019
706110973		LITTLETON	CO		12/31/2019	4.999	9,027,000	0	0	0	0	0	12,674,495	12/31/2019
706109253		PARKER	CO		08/30/2013	4.070	15,570,394	0	(21,403)	0	0	0	34,559,200	04/29/2019
706111007		PARKER	CO		12/31/2019	4.999	3,704,310	0	0	0	0	0	5,203,422	12/31/2019
706111009		PARKER	CO		12/31/2019	4.999	2,826,620	0	0	0	0	0	3,971,082	12/31/2019
706110193		BRANFORD	CT		10/27/2016	3.650	4,657,934	0	(4,939)	0	0	0	8,081,611	10/31/2019
706108384		DANBURY	CT		05/01/2019	5.500	4,862,048	0	(62,912)	0	0	0	23,100,049	08/29/2019
706108396		DANBURY	CT		05/01/2019	5.500	445,508	0	(5,765)	0	0	0	2,116,649	08/29/2019
706108397		DANBURY	CT		05/01/2019	5.500	226,082	0	(2,925)	0	0	0	1,074,138	08/29/2019
706108713		FARMINGTON	CT		06/11/2012	4.500	57,311,404	0	0	0	0	0	187,464,234	08/29/2019
706110828		GREENWICH	CT		11/21/2019	3.700	86,732,000	0	0	0	0	0	152,176,004	11/21/2019
706109690		STAMFORD	CT		10/23/2014	3.590	35,322,019	0	0	0	0	0	54,704,161	06/18/2019
706106115		WASHINGTON	DC		09/30/2005	5.140	5,310,490	0	0	0	0	0	32,407,863	06/18/2019
706106968		WASHINGTON	DC		12/19/2006	6.270	19,174,809	0	0	0	0	0	52,478,321	06/18/2019
706107743		WASHINGTON	DC		11/14/2007	6.230	80,942,208	0	0	0	0	0	114,918,349	06/14/2019
706108279		WASHINGTON	DC		04/16/2010	5.750	130,659,833	0	(207,461)	0	0	0	331,471,629	12/09/2019
706108366		WASHINGTON	DC		09/14/2010	5.100	40,002,825	0	(35,163)	0	0	0	156,869,864	04/29/2019
706108423		WASHINGTON	DC		12/16/2010	4.690	9,777,037	0	(20,175)	0	0	0	32,225,410	07/29/2019
706108437		WASHINGTON	DC		05/02/2011	4.880	11,383,706	0	0	0	0	0	31,059,221	04/29/2019
706108454		WASHINGTON	DC		01/28/2011	4.500	6,909,491	0	0	0	0	0	43,207,051	09/18/2019
706108573		WASHINGTON	DC		05/01/2019	4.400	3,828,255	0	(12,039)	0	0	0	23,765,015	04/29/2019
706108650		WASHINGTON	DC		05/24/2012	5.030	18,830,724	0	0	0	0	0	35,642,508	12/16/2019
706108675		WASHINGTON	DC		12/15/2011	4.370	20,507,696	0	(20,603)	0	0	0	93,556,562	06/18/2019
706108839		WASHINGTON	DC		07/26/2012	3.540	3,170,560	0	0	0	0	0	8,362,021	07/29/2019
706108857		WASHINGTON	DC		06/26/2012	3.890	24,425,200	0	0	0	0	0	53,409,539	06/18/2019
706108981		WASHINGTON	DC		11/16/2012	3.830	12,877,054	0	(3,414)	0	0	0	101,433,467	04/29/2019
706109107		WASHINGTON	DC		04/01/2016	3.440	1,212,091	0	(4,445)	0	0	0	2,702,403	04/29/2019
706109111		WASHINGTON	DC		11/03/2014	4.700	59,628,745	0	0	0	0	0	120,807,189	09/30/2019
706109171		WASHINGTON	DC		06/28/2013	3.400	10,794,337	0	898	0	0	0	48,507,870	07/29/2019
706109446		WASHINGTON	DC		04/23/2014	4.250	39,133,957	0	0	0	0	0	122,621,508	09/13/2019
706109609		WASHINGTON	DC		10/07/2014	3.650	20,368,000	0	0	0	0	0	35,748,479	06/14/2019
706109704		WASHINGTON	DC		12/17/2014	3.610	37,650,000	0	0	0	0	0	63,848,736	07/29/2019
706109712		WASHINGTON	DC		06/01/2015	3.770	2,671,828	0	0	0	0	0	6,300,238	06/27/2019
706109754		WASHINGTON	DC		01/30/2015	4.030	4,468,719	0	0	0	0	0	11,179,944	03/26/2019
706109892		WASHINGTON	DC		09/17/2015	4.970	479,644	0	0	0	0	0	1,131,014	06/27/2019
706109916		WASHINGTON	DC		08/01/2019	3.520	25,166,610	0	(22,237)	0	0	0	40,607,489	07/29/2019
706109924		WASHINGTON	DC		10/15/2015	3.740	33,129,284	0	0	0	0	0	112,618,209	06/18/2019
706110196		WASHINGTON	DC		09/21/2016	3.310	62,172,377	0	0	0	0	0	111,196,301	06/18/2019
706110240		WASHINGTON	DC		12/21/2016	3.470	47,064,055	0	0	0	0	0	71,939,510	09/30/2019
706110243		WASHINGTON	DC		05/01/2017	3.760	5,235,798	0	0	0	0	0	17,486,510	06/18/2019
706110244		WASHINGTON	DC		04/03/2017	3.760	1,271,551	0	0	0	0	0	13,264,340	06/18/2019
706110263		WASHINGTON	DC		04/18/2017	3.920	51,177,429	0	0	0	0	0	99,733,387	09/13/2019
706110421		WASHINGTON	DC		08/04/2017	3.600	87,485,650	0	0	0	0	0	147,092,223	09/30/2019
706110448		WASHINGTON	DC		11/30/2017	3.630	15,540,082	0	0	0	0	0	26,969,215	04/29/2019
706110657		WASHINGTON	DC		07/03/2019	3.750	6,998,100	0	0	0	0	0	17,212,034	09/27/2019
706110671		WASHINGTON	DC		01/22/2019	3.404	59,453,590	0	0	0	0	0	106,246,515	01/22/2019
706110755		WASHINGTON	DC		08/15/2019	3.500	23,293,000	0	0	0	0	0	36,803,154	08/15/2019
706110762		WASHINGTON	DC		08/01/2019	3.750	1,070,000	0	0	0	0	0	1,545,239	08/01/2019
706110793		WASHINGTON	DC		11/01/2019	3.450	1,020,000	0	0	0	0	0	1,605,788	11/01/2019
706110744		CLAYMONT	DE		12/13/2019	3.350	4,471,825	0	0	0	0	0	6,417,740	12/13/2019
706110745		CLAYMONT	DE		12/13/2019	3.350	6,550,629	0	0	0	0	0	9,399,874	12/13/2019
706110743		NEW CASTLE	DE		12/13/2019	3.350	10,742,852	0	0	0	0	0	16,601,670	12/13/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
750000225		CASSEL	DEU		12/29/2017	1.840	41,959,212	0	0	0	0	(771,900)	179,177,494	12/18/2019
754000320		VIRUM	DNK		12/19/2019	1.660	42,051,241	0	0	0	0	270,084	55,719,006	12/20/2019
750000201		TORREJÓN DE ARDOZ	ESP		08/29/2017	1.330	2,172,038	0	0	0	0	(39,958)	3,155,224	10/15/2019
750000207		TORREJÓN DE ARDOZ	ESP		11/24/2017	1.350	6,226,507	0	0	0	0	(114,546)	9,044,961	10/15/2019
750000322		HELSINKI	FIN		12/19/2019	1.940	26,125,998	0	0	0	0	169,906	40,022,161	12/20/2019
706110235		BOYNTON BEACH	FL		12/14/2016	3.850	7,040,000	0	0	0	0	0	9,355,314	03/21/2019
706109173		CLEARWATER	FL		08/26/2013	3.630	5,877,276	0	0	0	0	0	9,305,770	09/30/2019
706110149		DAVENPORT	FL		07/20/2016	3.490	4,412,460	0	0	0	0	0	5,825,937	09/18/2019
706110150		DAVENPORT	FL		07/20/2016	3.490	3,435,869	0	0	0	0	0	5,340,184	09/18/2019
706110648		DAVENPORT	FL		11/08/2018	4.580	160,979,500	0	0	0	0	0	211,903,165	09/10/2019
706110880		DAVENPORT	FL		11/19/2019	3.700	106,585,780	0	0	0	0	0	176,701,039	11/19/2019
706110434		DELRAY BEACH	FL		12/21/2017	3.904	16,650,000	0	0	0	0	0	24,969,159	11/22/2019
706109059		FORT LAUDERDALE	FL		02/28/2013	3.440	18,529,762	0	1,536	0	0	0	29,922,541	10/31/2019
706109751		FORT LAUDERDALE	FL		04/01/2015	3.620	11,217,992	0	0	0	0	0	20,487,711	12/16/2019
706110004		FORT LAUDERDALE	FL		01/05/2016	3.980	19,920,000	0	0	0	0	0	31,898,701	06/18/2019
706110461		FORT LAUDERDALE	FL		02/01/2018	3.980	7,414,000	0	0	0	0	0	11,969,000	10/31/2019
706110998		FORT LAUDERDALE	FL		12/31/2019	4.999	8,199,000	0	0	0	0	0	11,512,829	12/31/2019
706108936		GAINESVILLE	FL		11/16/2012	3.900	5,873,489	0	0	0	0	0	15,188,144	06/27/2019
706110151		GROVELAND	FL		07/20/2016	3.490	1,833,650	0	0	0	0	0	3,858,635	09/18/2019
706106511		INDIAN HARBOUR BEACH	FL		08/25/2006	5.940	1,438,719	0	0	0	0	0	3,633,769	07/29/2019
706109614		JACKSONVILLE	FL		11/04/2014	4.010	3,851,842	0	0	0	0	0	6,683,585	07/29/2019
706110722		MEDLEY	FL		04/03/2019	4.090	98,311,400	0	0	0	0	0	344,514,560	04/03/2019
706106595		MIAMI	FL		07/17/2006	4.750	23,170,008	0	0	0	0	0	33,406,509	12/09/2019
706108642		MIAMI	FL		11/10/2011	4.500	109,227,780	0	(102,737)	0	0	0	593,569,116	08/29/2019
706109312		MIAMI	FL		11/27/2013	4.040	6,543,106	0	(1,155)	0	0	0	16,843,813	03/26/2019
706109918		MIAMI	FL		09/28/2015	4.060	23,560,185	0	0	0	0	0	35,663,591	06/18/2019
706110000		MIAMI	FL		03/11/2016	3.450	13,121,000	0	0	0	0	0	25,067,603	10/31/2019
706110747		MIAMI	FL		12/13/2019	3.350	1,829,383	0	0	0	0	0	2,826,548	12/13/2019
706109592		NEPTUNE BEACH	FL		09/30/2014	3.410	3,204,186	0	0	0	0	0	10,549,245	07/29/2019
706108373		NORTH MIAMI BEACH	FL		10/14/2010	4.000	985,149	0	(4,693)	0	0	0	30,131,875	04/29/2019
706108313		ORLANDO	FL		08/10/2010	5.250	65,020,689	0	(26,016)	0	0	0	625,407,654	08/29/2019
706109318		ORLANDO	FL		02/11/2014	3.830	8,477,728	0	0	0	0	0	16,432,324	09/13/2019
706109919		ORLANDO	FL		09/17/2015	4.300	1,421,549	0	0	0	0	0	2,755,371	09/13/2019
706110561		ORLANDO	FL		06/15/2018	3.940	608,317	0	0	0	0	0	946,171	06/27/2019
706109211		OVIEDO	FL		07/24/2013	4.510	20,707,500	0	0	0	0	0	40,923,970	06/18/2019
706109213		PALM HARBOR	FL		09/04/2013	3.990	10,684,597	0	(7,062)	0	0	0	26,624,616	03/26/2019
706110194		ST PETERSBURG	FL		10/27/2016	3.650	11,963,806	0	1,523	0	0	0	26,919,233	10/31/2019
706109310		TAMPA	FL		11/27/2013	4.040	2,205,914	0	(389)	0	0	0	7,257,370	03/26/2019
706110266		TAMPA	FL		02/28/2017	3.860	5,069,435	0	(1,112)	0	0	0	7,221,591	06/27/2019
706110961		TAMPA	FL		12/03/2019	3.552	34,500,000	0	0	0	0	0	45,985,800	12/03/2019
706108387		WEST PALM BEACH	FL		12/20/2010	4.950	5,156,105	0	0	0	0	0	13,183,578	06/14/2019
706110816		WINTER GARDEN	FL		07/12/2019	3.250	12,187,000	0	0	0	0	0	19,686,014	07/12/2019
706109067		WINTER PARK	FL		03/12/2013	3.990	4,322,760	0	0	0	0	0	8,594,250	07/29/2019
750000224		GONDREVILLE	FRA		12/29/2017	1.840	22,046,317	0	0	0	0	(390,134)	86,309,635	12/18/2019
706110252		ALPHARETTA	GA		12/21/2016	4.060	3,702,050	0	0	0	0	0	5,630,055	06/18/2019
706108884		ATLANTA	GA		05/14/2013	4.230	7,075,653	0	0	0	0	0	20,953,930	06/27/2019
706108979		ATLANTA	GA		11/19/2012	3.920	20,733,889	0	(31,467)	0	0	0	34,198,426	07/29/2019
706109291		ATLANTA	GA		09/26/2013	3.840	8,760,000	0	0	0	0	0	17,777,833	10/31/2019
706109299		ATLANTA	GA		01/02/2014	4.490	9,281,366	0	0	0	0	0	21,295,922	04/29/2019
706110334		ATLANTA	GA		05/02/2017	3.660	32,865,000	0	0	0	0	0	49,081,808	06/18/2019
706110439		ATLANTA	GA		02/01/2018	3.630	7,500,000	0	0	0	0	0	11,602,710	12/16/2019
706110559		ATLANTA	GA		06/15/2018	3.940	631,671	0	0	0	0	0	921,290	06/27/2019
706110585		ATLANTA	GA		08/23/2018	3.930	19,395,740	0	0	0	0	0	34,537,102	09/30/2019
706110706		ATLANTA	GA		03/06/2019	3.365	22,667,703	0	0	0	0	0	33,979,057	11/22/2019
706110707		ATLANTA	GA		03/06/2019	3.365	16,139,545	0	0	0	0	0	23,891,149	11/22/2019
706110708		ATLANTA	GA		03/06/2019	3.315	14,305,898	0	0	0	0	0	20,873,900	11/22/2019
706110709		ATLANTA	GA		03/06/2019	3.315	26,432,059	0	0	0	0	0	39,043,457	11/22/2019
706110710		ATLANTA	GA		03/06/2019	3.415	18,789,200	0	0	0	0	0	26,349,931	11/22/2019
706110852		ATLANTA	GA		07/30/2019	3.340	26,775,000	0	0	0	0	0	39,931,296	07/30/2019
706110357		AUSTELL	GA		06/14/2017	3.590	13,706,000	0	0	0	0	0	28,025,241	09/13/2019
706109315		DECATUR	GA		11/27/2013	4.040	2,993,741	0	(528)	0	0	0	9,168,525	03/26/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110859		DECATUR	GA		09/16/2019	3.810	12,419,233	0	0	0	0	0	19,491,942	09/16/2019
706110300		DULUTH	GA		05/11/2017	3.460	15,305,000	0	0	0	0	0	21,479,159	04/29/2019
706109986		FAIRBURN	GA		05/01/2019	4.560	322,533	0	(2,318)	0	0	0	565,560	10/31/2019
706110125		FAIRBURN	GA		07/18/2016	3.650	9,068,388	0	0	0	0	0	15,431,129	09/13/2019
706107454		KENNESAW	GA		10/10/2007	6.100	1,358,361	0	0	0	0	0	13,441,961	04/29/2019
706110164		KENNESAW	GA		09/01/2016	3.650	6,304,692	0	0	0	0	0	9,699,917	09/13/2019
706110165		KENNESAW	GA		07/18/2016	3.650	1,348,282	0	0	0	0	0	2,217,582	09/13/2019
706102343		LAWRENCEVILLE	GA		05/01/2018	7.400	778,540	0	(29,167)	0	0	0	6,185,697	09/30/2019
706109694		MARIETTA	GA		11/21/2014	3.710	4,651,084	0	0	0	0	0	7,933,239	12/16/2019
706109013		MCDONOUGH	GA		12/21/2012	3.200	2,923,256	0	(137)	0	0	0	5,095,296	10/31/2019
706109981		MCDONOUGH	GA		12/17/2015	4.080	1,291,729	0	(199)	0	0	0	2,251,265	10/31/2019
706109680		NEWNAN	GA		03/30/2015	3.160	106,020,000	0	0	0	0	0	176,931,690	09/18/2019
706109682		NORCROSS	GA		11/21/2014	3.710	12,076,993	0	0	0	0	0	23,133,964	12/16/2019
706109695		NORCROSS	GA		06/19/2015	3.710	978,658	0	0	0	0	0	1,871,185	12/16/2019
706110479		PALMETTO	GA		03/23/2018	3.730	86,700,000	0	0	0	0	0	183,455,941	09/13/2019
706110870		PEACHTREE CORNERS	GA		09/13/2019	3.010	34,500,000	0	0	0	0	0	50,715,738	09/13/2019
749000180		BRISTOL	GBR		05/10/2017	3.070	17,946,388	0	0	0	0	692,929	27,547,872	10/15/2019
749000227		CARLISLE	GBR		08/16/2018	2.774	85,403,762	0	0	0	0	3,303,220	207,154,027	10/15/2019
749000156		COALVILLE	GBR		10/28/2016	2.600	4,506,800	0	0	0	0	174,012	6,395,783	10/15/2019
749000295		CRAWLEY	GBR		10/31/2019	4.294	3,684,130	0	0	0	0	107,486	5,612,525	12/19/2019
749000223		ENFIELD	GBR		12/29/2017	2.470	26,386,710	0	0	0	0	1,018,819	98,563,071	12/18/2019
749000084		EPSOM	GBR		01/27/2015	2.928	6,034,480	0	0	0	0	232,998	10,659,525	12/31/2019
749000298		HODDESDON	GBR		12/24/2019	2.769	19,208,875	0	0	0	0	341,475	39,629,359	12/23/2019
749000178		LEWISHAM	GBR		06/02/2017	2.400	8,018,700	0	0	0	0	309,611	12,472,211	12/31/2019
749000040		LONDON	GBR		07/25/2013	4.300	24,154,838	0	0	0	0	983,873	44,523,518	10/15/2019
749000068		LONDON	GBR		03/28/2014	3.500	57,334,689	0	0	0	0	2,213,753	110,032,231	10/15/2019
749000083		LONDON	GBR		01/27/2015	2.928	5,420,805	0	0	0	0	209,303	9,314,929	12/31/2019
749000085		LONDON	GBR		01/27/2015	2.928	7,261,832	0	0	0	0	280,387	13,805,898	12/31/2019
749000088		LONDON	GBR		05/06/2015	3.128	116,366,006	0	0	0	0	4,493,001	194,953,651	10/15/2019
749000099		LONDON	GBR		07/29/2015	3.410	43,632,517	0	0	0	0	1,684,698	70,173,594	12/18/2019
749000102		LONDON	GBR		08/27/2015	3.900	75,901,118	0	0	0	0	3,052,041	136,678,086	12/17/2019
749000108		LONDON	GBR		09/29/2015	3.070	58,742,102	0	0	0	0	2,268,095	111,998,430	12/18/2019
749000147		LONDON	GBR		06/22/2016	3.100	27,112,222	0	0	0	0	1,132,154	41,494,213	10/15/2019
749000148		LONDON	GBR		10/28/2016	2.850	72,225,370	0	0	0	0	2,788,698	99,397,672	12/18/2019
749000169		LONDON	GBR		12/19/2016	2.480	17,521,887	0	0	0	0	667,557	26,952,590	10/15/2019
749000179		LONDON	GBR		05/25/2018	2.550	9,246,053	0	0	0	0	357,000	10,967,650	12/31/2019
749000181		LONDON	GBR		04/05/2017	2.830	11,933,348	0	0	0	0	460,759	22,752,257	12/18/2019
749000182		LONDON	GBR		03/22/2017	3.470	37,229,780	0	0	0	0	1,404,121	64,576,323	10/15/2019
749000232		LONDON	GBR		03/28/2018	3.140	105,317,625	0	0	0	0	4,066,425	156,970,453	09/27/2019
749000233		LONDON	GBR		06/01/2018	2.600	55,449,067	0	0	0	0	2,266,290	43,364,141	12/31/2019
749000285		LONDON	GBR		06/25/2019	4.299	12,240,690	0	0	0	0	497,574	10,009,412	12/19/2019
749000332		LONDON	GBR		12/31/2019	3.170	64,846,513	0	0	0	0	1,554,163	168,718,165	12/31/2019
749000333		LONDON	GBR		12/19/2019	4.220	3,775,538	0	0	0	0	34,343	11,159,431	12/19/2019
749000231		MANCHESTER	GBR		03/13/2018	4.299	14,337,107	0	0	0	0	553,571	18,916,705	10/15/2019
749000177		NORTH WARWICKSHIRE	GBR		03/02/2017	2.540	62,236,755	0	0	0	0	2,403,027	141,965,228	10/15/2019
749000082		STEPNEY	GBR		01/27/2015	2.928	7,773,229	0	0	0	0	300,133	14,675,776	12/31/2019
749000185		LONDON	GBR		04/05/2017	2.820	35,702,013	0	0	0	0	1,378,493	94,809,157	12/18/2019
749000190		LONDON	GBR		09/15/2017	2.820	10,710,604	0	0	0	0	413,548	28,442,710	12/18/2019
706110804		HONOLULU	HI		06/24/2019	3.560	60,882,500	0	0	0	0	0	89,400,086	06/24/2019
706109335		BOISE	ID		12/02/2013	4.300	7,515,771	0	(423)	0	0	0	16,841,074	09/18/2019
706110408		BOISE	ID		08/04/2017	4.300	528,038	0	(30)	0	0	0	1,183,201	09/18/2019
706110455		BOISE	ID		01/02/2018	3.640	4,590,000	0	0	0	0	0	11,549,335	03/26/2019
706109334		IDAHO FALLS	ID		12/02/2013	4.300	6,429,885	0	(362)	0	0	0	11,923,369	09/18/2019
706110407		IDAHO FALLS	ID		08/04/2017	4.300	254,771	0	0	0	0	0	472,488	09/18/2019
706110442		AURORA	IL		10/12/2017	3.440	25,907,702	0	(297)	0	0	0	43,912,516	09/13/2019
706110387		BOLINGBROOK	IL		06/30/2017	3.570	35,307,150	0	0	0	0	0	58,950,642	09/18/2019
706110627		BOLINGBROOK	IL		09/28/2018	4.480	6,889,238	0	0	0	0	0	9,309,022	09/30/2019
706110642		BOLINGBROOK	IL		09/28/2018	4.410	1,386,862	0	0	0	0	0	1,873,980	09/30/2019
706110381		BUFFALO GROVE	IL		08/10/2017	3.630	6,171,000	0	0	0	0	0	9,984,984	06/27/2019
706110521		CAROL STREAM	IL		04/12/2018	3.960	31,957,500	0	0	0	0	0	50,457,159	12/11/2019
706109770		CARY	IL		03/13/2015	3.450	3,891,308	0	0	0	0	0	5,307,617	12/09/2019

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706108819		CHICAGO	IL		05/30/2012	3.890	3,192,127	0	0	0	0	0	6,317,032	07/29/2019
706108820		CHICAGO	IL		05/30/2012	3.890	1,421,862	0	0	0	0	0	2,671,927	07/29/2019
706108821		CHICAGO	IL		05/30/2012	3.890	1,506,609	0	0	0	0	0	2,759,921	07/29/2019
706108911		CHICAGO	IL		08/31/2012	3.770	24,108,442	0	0	0	0	0	35,185,100	06/18/2019
706108918		CHICAGO	IL		08/10/2012	3.900	3,667,460	0	(3,155)	0	0	0	8,480,749	12/11/2019
706109009		CHICAGO	IL		12/19/2012	3.380	6,162,636	0	0	0	0	0	14,635,184	04/29/2019
706109044		CHICAGO	IL		02/22/2013	4.500	19,274,206	0	(10,993)	0	0	0	38,287,102	03/21/2019
706109055		CHICAGO	IL		02/14/2013	3.650	119,910,568	0	21,142	0	0	0	231,539,083	04/29/2019
706109472		CHICAGO	IL		04/30/2014	4.230	923,761	0	0	0	0	0	1,828,070	07/29/2019
706109473		CHICAGO	IL		04/30/2014	4.230	1,224,521	0	0	0	0	0	2,301,090	07/29/2019
706109474		CHICAGO	IL		04/30/2014	4.230	751,899	0	0	0	0	0	1,377,389	07/29/2019
706109475		CHICAGO	IL		04/30/2014	4.230	537,071	0	0	0	0	0	909,042	07/29/2019
706109705		CHICAGO	IL		01/14/2015	3.990	22,337,086	0	0	0	0	0	29,316,534	03/21/2019
706109841		CHICAGO	IL		10/01/2015	3.740	34,979,000	0	0	0	0	0	55,741,160	07/29/2019
706109993		CHICAGO	IL		12/21/2015	4.710	5,227,650	0	0	0	0	0	7,629,509	06/18/2019
706110111		CHICAGO	IL		08/24/2016	4.060	38,646,606	0	0	0	0	0	66,180,668	04/29/2019
706111020		CHICAGO	IL		12/19/2019	3.470	10,313,350	0	0	0	0	0	14,350,198	12/19/2019
706108908		DES PLAINES	IL		08/10/2012	3.900	15,081,925	0	(12,974)	0	0	0	34,646,935	12/11/2019
706108909		DES PLAINES	IL		08/10/2012	4.100	6,350,446	0	0	0	0	0	12,344,608	09/13/2019
706110332		DES PLAINES	IL		05/23/2017	4.120	6,235,182	0	0	0	0	0	6,144,720	09/18/2019
706110346		DES PLAINES	IL		05/23/2017	4.120	7,142,649	0	0	0	0	0	10,206,518	09/18/2019
706107134		ELMHURST	IL		07/16/2007	5.970	2,870,639	0	0	0	0	0	5,143,137	06/27/2019
706110980		GENEVA	IL		12/31/2019	4.999	6,783,000	0	0	0	0	0	9,521,448	12/31/2019
706110347		ITASCA	IL		05/23/2017	4.120	1,948,665	0	0	0	0	0	3,036,313	09/18/2019
706110348		ITASCA	IL		05/23/2017	4.120	3,383,015	0	0	0	0	0	5,174,912	09/18/2019
706109019		JOLIET	IL		12/21/2012	3.200	9,833,001	0	(461)	0	0	0	15,708,535	10/31/2019
706109980		JOLIET	IL		12/17/2015	4.080	4,361,667	0	(670)	0	0	0	6,967,132	10/31/2019
706108919		LA GRANGE	IL		08/10/2012	4.100	9,760,049	0	0	0	0	0	15,070,589	09/13/2019
706110988		LEMONT	IL		12/31/2019	4.999	7,034,000	0	0	0	0	0	9,876,876	12/31/2019
706110296		LOMBARD	IL		04/06/2017	4.160	8,524,414	0	(197)	0	0	0	12,134,127	09/13/2019
706110333		MUNDELEIN	IL		05/23/2017	4.120	1,603,670	0	0	0	0	0	3,009,944	04/29/2019
706110349		NAPERVILLE	IL		05/23/2017	4.120	2,471,190	0	0	0	0	0	3,532,192	09/18/2019
706110992		NAPERVILLE	IL		12/31/2019	4.999	828,000	0	0	0	0	0	1,163,124	12/31/2019
706109456		NORTHBROOK	IL		05/27/2014	4.140	43,628,307	0	0	0	0	0	64,163,680	09/13/2019
706110538		NORTHBROOK	IL		06/21/2018	4.430	12,920,000	0	0	0	0	0	19,704,659	09/13/2019
706106923		O FALLON	IL		02/01/2007	5.580	10,614,131	0	0	0	0	0	56,399,384	06/27/2019
706108856		OAK BROOK	IL		06/29/2012	3.660	55,584,200	0	(73,011)	0	0	0	268,942,636	08/29/2019
706108920		PALATINE	IL		08/10/2012	4.100	1,510,819	0	0	0	0	0	3,502,929	09/13/2019
706109218		PEORIA	IL		05/01/2019	3.850	733,586	0	(1,976)	0	0	0	1,900,240	10/31/2019
706109012		RIVER GROVE	IL		03/01/2013	3.950	9,942,204	0	(33,152)	0	0	0	17,102,595	10/31/2019
706108691		SCHAUMBURG	IL		02/17/2012	4.500	40,188,202	0	(19,835)	0	0	0	129,155,796	08/29/2019
706108917		SCHILLER PARK	IL		08/10/2012	3.900	3,023,172	0	(2,601)	0	0	0	12,983,204	12/11/2019
706108177		SKOKIE	IL		02/23/2010	6.875	118,322,803	0	0	0	0	0	517,745,717	08/29/2019
706109123		UNIVERSITY PARK	IL		05/01/2019	3.590	1,943,716	0	765	0	0	0	4,069,692	10/31/2019
706109987		UNIVERSITY PARK	IL		05/01/2019	4.560	654,057	0	(4,701)	0	0	0	1,327,022	10/31/2019
706108916		WOOD DALE	IL		08/10/2012	3.900	1,888,459	0	(1,625)	0	0	0	4,072,050	12/11/2019
706109221		ELKHART	IN		05/01/2019	3.850	176,642	0	(476)	0	0	0	502,864	10/31/2019
706110698		ELKHART	IN		03/15/2019	4.300	5,975,568	0	0	0	0	0	9,025,821	03/15/2019
706105652		EVANSVILLE	IN		11/01/2018	5.090	55,449	0	(5,449)	0	0	0	13,578,126	06/27/2019
706109244		INDIANAPOLIS	IN		09/27/2013	4.110	8,363,971	0	(10,858)	0	0	0	20,244,221	12/09/2019
706110696		MISHAWAKA	IN		03/15/2019	4.300	13,589,597	0	0	0	0	0	20,363,997	03/15/2019
750000222		DUBLIN	IRL		01/30/2018	2.300	10,270,875	0	0	0	0	(188,947)	16,327,431	10/15/2019
750000215		DÚN LAOGHAIRE	IRL		07/05/2018	1.830	11,430,345	0	0	0	0	(210,278)	36,794,151	10/15/2019
750000216		DÚN LAOGHAIRE	IRL		10/15/2018	2.420	8,387,982	0	0	0	0	(154,309)	12,976,200	12/18/2019
750000247		DÚN LAOGHAIRE	IRL		11/21/2018	2.300	8,281,143	0	0	0	0	(152,344)	12,810,905	12/18/2019
706109126		LAWRENCE	KS		06/24/2013	3.350	1,807,417	0	0	0	0	0	4,474,601	04/29/2019
706104982		OLATHE	KS		07/24/2003	5.280	101,735	0	0	0	0	0	1,992,431	09/13/2019
706108620		OVERLAND PARK	KS		10/24/2011	4.000	10,392,746	0	0	0	0	0	40,490,133	04/29/2019
706109765		OVERLAND PARK	KS		03/13/2015	3.450	9,398,032	0	0	0	0	0	6,588,980	12/09/2019
706109766		OVERLAND PARK	KS		03/13/2015	3.450	1,658,355	0	0	0	0	0	2,347,294	12/09/2019
706109767		SHAWNEE	KS		03/13/2015	3.450	3,241,053	0	0	0	0	0	4,910,115	12/09/2019

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706107159		ALEXANDRIA	KY		04/26/2007	5.690	1,476,437	0	0	0	0	0	6,925,490	06/18/2019
706110953		ERLANGER	KY		11/08/2019	3.200	24,066,594	0	0	0	0	0	97,804,414	11/08/2019
706109037		HEBRON	KY		11/01/2018	3.750	9,044,621	0	29,610	0	0	0	26,337,905	06/27/2019
706109448		WALTON	KY		04/25/2014	4.290	5,924,954	0	(1,413)	0	0	0	13,214,585	06/27/2019
706109542		MANDEVILLE	LA		07/31/2014	3.550	1,724,342	0	0	0	0	0	2,452,034	09/18/2019
706109550		METAIRIE	LA		07/31/2014	3.550	822,378	0	0	0	0	0	1,812,960	09/18/2019
706109551		METAIRIE	LA		07/31/2014	3.550	809,115	0	0	0	0	0	1,783,721	09/18/2019
706103499		ARLINGTON	MA		10/15/1999	8.320	7,158,305	0	0	0	0	0	48,398,988	06/18/2019
706110275		ARLINGTON	MA		04/28/2017	3.840	3,046,500	0	0	0	0	0	4,688,468	06/18/2019
706109603		BILLERICA	MA		10/06/2014	3.560	18,000,000	0	0	0	0	0	42,073,053	10/22/2019
706107434		BOSTON	MA		08/16/2007	6.090	3,470,461	0	0	0	0	0	39,274,341	04/29/2019
706108311		BOSTON	MA		07/30/2010	5.570	13,835,185	0	(31,927)	0	0	0	40,434,224	06/18/2019
706109134		BOSTON	MA		09/25/2013	5.200	35,881,996	0	0	0	0	0	66,339,341	09/18/2019
706109607		BOSTON	MA		09/25/2014	3.990	151,017,602	0	0	0	0	0	251,397,647	09/30/2019
706109608		BOSTON	MA		09/25/2014	3.770	172,044,000	0	0	0	0	0	304,041,855	04/29/2019
706109673		BOSTON	MA		11/18/2014	3.720	19,000,000	0	0	0	0	0	34,635,763	09/13/2019
706110032		BOSTON	MA		04/06/2017	4.100	36,607,500	0	0	0	0	0	68,704,613	12/16/2019
706110426		BOSTON	MA		10/30/2017	3.704	25,300,000	0	0	0	0	0	49,165,434	04/29/2019
706108581		BROOKLINE	MA		10/26/2011	4.480	12,615,565	0	0	0	0	0	49,158,843	04/29/2019
706109962		CANTON	MA		11/24/2015	3.690	17,043,965	0	(4,351)	0	0	0	22,211,557	12/11/2019
706110614		IPSWICH	MA		09/27/2018	4.270	26,520,000	0	0	0	0	0	59,753,028	12/11/2019
706110498		MEDFORD	MA		05/30/2018	3.054	30,000,000	0	0	0	0	0	47,394,639	04/29/2019
706109961		MILFORD	MA		11/24/2015	3.690	17,321,941	0	(4,422)	0	0	0	25,017,771	12/11/2019
706109262		NORWOOD	MA		12/12/2013	4.670	32,072,509	0	(4,803)	0	0	0	62,847,550	04/29/2019
706108481		PEABODY	MA		04/28/2011	5.050	17,634,902	0	(92,417)	0	0	0	30,025,554	07/29/2019
706109116		PEABODY	MA		06/18/2013	3.300	45,782,471	0	7,890	0	0	0	67,441,038	08/29/2019
706110179		PEABODY	MA		12/15/2016	3.510	5,225,005	0	(5,545)	0	0	0	8,987,969	07/29/2019
706110383		QUINCY	MA		08/17/2017	3.570	4,102,500	0	0	0	0	0	6,342,497	12/11/2019
706109263		WEST ROXBURY	MA		12/16/2013	4.650	9,062,486	0	(5,117)	0	0	0	17,700,748	04/29/2019
706109383		WOBURN	MA		12/19/2013	3.710	6,610,000	0	0	0	0	0	12,030,423	04/29/2019
706108710		ABERDEEN	MD		01/13/2012	4.200	15,704,676	0	0	0	0	0	46,312,051	09/13/2019
706106305		BALTIMORE	MD		06/12/2006	5.730	976,920	0	0	0	0	0	32,666,667	09/13/2019
706109033		BALTIMORE	MD		12/21/2012	4.250	6,627,686	0	(43)	0	0	0	12,337,791	09/18/2019
706109498		BALTIMORE	MD		06/12/2014	4.190	9,575,220	0	0	0	0	0	27,855,771	03/26/2019
706110390		BALTIMORE	MD		08/04/2017	4.300	1,466,773	0	(83)	0	0	0	2,730,198	09/18/2019
706109020		BELCAMP	MD		12/21/2012	3.200	6,597,626	0	(309)	0	0	0	12,191,877	10/31/2019
706109038		BELCAMP	MD		12/21/2012	3.200	6,695,744	0	(314)	0	0	0	11,245,586	10/31/2019
706109978		BELCAMP	MD		12/17/2015	4.080	2,384,858	0	(366)	0	0	0	4,406,550	10/31/2019
706109979		BELCAMP	MD		12/17/2015	4.080	1,703,469	0	(262)	0	0	0	2,860,681	10/31/2019
706108320		BETHESDA	MD		09/02/2010	5.800	3,910,447	0	0	0	0	0	18,294,170	07/29/2019
706108461		BETHESDA	MD		01/31/2011	4.820	43,214,716	0	(29,304)	0	0	0	115,105,138	04/29/2019
706109402		BETHESDA	MD		04/03/2014	4.910	15,244,366	0	0	0	0	0	43,130,801	04/29/2019
706110245		CAPITOL HEIGHTS	MD		04/03/2017	3.760	797,836	0	0	0	0	0	3,950,534	06/18/2019
706103612		COCKEYSVILLE	MD		05/01/2018	7.770	2,814,232	0	(129,713)	0	0	0	19,848,201	09/09/2019
706108472		DISTRICT HEIGHTS	MD		11/01/2018	5.120	12,667,901	0	(128,939)	0	0	0	35,896,454	04/29/2019
706110450		ELLICOTT CITY	MD		12/13/2017	3.980	3,248,910	0	0	0	0	0	7,409,268	09/30/2019
706109034		FREDERICK	MD		12/21/2012	4.250	3,298,025	0	(65)	0	0	0	5,106,766	09/18/2019
706110391		FREDERICK	MD		08/04/2017	4.300	6,286,171	0	(357)	0	0	0	9,732,560	09/18/2019
706108633		GAITHERSBURG	MD		10/06/2011	4.530	33,951,817	0	0	0	0	0	72,755,745	03/26/2019
706111000		GAITHERSBURG	MD		12/31/2019	4.999	3,710,000	0	0	0	0	0	5,209,829	12/31/2019
706110560		GERMANTOWN	MD		06/15/2018	3.780	612,087	0	0	0	0	0	794,381	06/27/2019
706103872		LAUREL	MD		05/24/2000	8.590	31,923	0	0	0	0	0	595,328	06/14/2019
706104758		LAUREL	MD		04/01/2016	5.990	308,500	0	(11,289)	0	0	0	2,549,672	07/29/2019
706110966		NOTTINGHAM	MD		12/06/2019	3.280	58,004,500	0	0	0	0	0	91,090,969	12/06/2019
706110969		NOTTINGHAM	MD		12/06/2019	3.163	59,740,800	0	0	0	0	0	93,817,767	12/06/2019
706108281		OWINGS MILLS	MD		06/02/2010	5.825	29,760,545	0	(166,299)	0	0	0	101,121,165	06/18/2019
706110999		PHOENIX	MD		12/31/2019	4.999	996,000	0	0	0	0	0	1,398,943	12/31/2019
706109035		PIKESVILLE	MD		12/21/2012	4.250	3,953,559	0	(26)	0	0	0	4,209,396	09/18/2019
706110392		PIKESVILLE	MD		08/04/2017	4.300	41,903	0	0	0	0	0	44,614	09/18/2019
706108686		SILVER SPRING	MD		01/31/2012	4.300	26,859,475	0	0	0	0	0	50,756,308	12/09/2019
706108748		SILVER SPRING	MD		06/06/2012	3.990	8,614,133	0	0	0	0	0	46,308,184	06/27/2019

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108980		SILVER SPRING	MD		12/12/2012	3.650	12,938,306	0	506	0	0	0	27,104,094	12/09/2019
706109157		SILVER SPRING	MD		07/19/2013	3.470	11,820,266	0	19,632	0	0	0	22,421,633	12/09/2019
706109528		SILVER SPRING	MD		08/13/2014	4.410	11,314,815	0	0	0	0	0	21,381,595	12/09/2019
706109532		SILVER SPRING	MD		08/13/2014	4.470	1,649,321	0	0	0	0	0	3,086,391	12/09/2019
706109840		SILVER SPRING	MD		05/01/2019	4.270	4,948,320	0	(12,535)	0	0	0	4,469,133	12/09/2019
706109860		SILVER SPRING	MD		05/01/2019	5.070	353,345	0	(2,364)	0	0	0	678,394	12/09/2019
706109861		SILVER SPRING	MD		05/01/2019	5.480	635,256	0	(5,034)	0	0	0	1,061,462	12/09/2019
706109159		TOWSON	MD		07/12/2013	3.820	29,685,187	0	0	0	0	0	88,458,164	08/29/2019
706109963		GUADALAJARA	MEX		01/26/2016	4.670	30,500,000	0	0	0	0	0	50,623,313	09/30/2019
706110133		GUADALAJARA	MEX		11/17/2016	4.300	148,378,380	0	0	0	0	0	207,220,179	09/18/2019
706110600		AUBURN HILLS	MI		09/06/2018	4.340	83,500,000	0	0	0	0	0	239,333,797	09/10/2019
706109220		BATTLE CREEK	MI		05/01/2019	3.850	202,620	0	(546)	0	0	0	503,185	10/31/2019
706109032		CADILLAC	MI		12/21/2012	4.250	3,175,292	0	(62)	0	0	0	5,298,219	09/18/2019
706110389		CADILLAC	MI		08/04/2017	4.300	838,156	0	(48)	0	0	0	1,398,363	09/18/2019
706109223		GRAND RAPIDS	MI		05/01/2019	3.850	124,689	0	(336)	0	0	0	367,631	10/31/2019
706109222		KALAMAZOO	MI		05/01/2019	3.850	127,182	0	(343)	0	0	0	365,061	10/31/2019
706110513		LANSING	MI		05/10/2018	4.030	1,625,160	0	0	0	0	0	2,416,300	06/14/2019
706110699		LANSING	MI		03/15/2019	4.300	7,228,509	0	0	0	0	0	10,818,097	03/15/2019
706110514		MACOMB	MI		05/10/2018	4.030	2,659,354	0	0	0	0	0	3,808,868	06/14/2019
706109031		MARQUETTE	MI		12/21/2012	4.250	3,055,796	0	(61)	0	0	0	7,096,728	09/18/2019
706110388		MARQUETTE	MI		08/04/2017	4.300	3,101,177	0	(176)	0	0	0	7,201,277	09/18/2019
706108587		NOVI	MI		09/22/2011	4.750	16,688,537	0	(23,060)	0	0	0	46,222,211	06/18/2019
706109039		TROY	MI		08/12/2013	4.200	43,974,505	0	(30,633)	0	0	0	219,569,486	08/29/2019
706110594		WEST BLOOMFIELD	MI		09/06/2018	4.330	52,099,200	0	0	0	0	0	74,989,272	09/13/2019
706110984		ANDOVER	MN		12/31/2019	4.999	2,776,000	0	0	0	0	0	3,897,362	12/31/2019
706108491		HOPKINS	MN		03/30/2011	5.570	1,223,439	0	(2,532)	0	0	0	3,314,080	09/18/2019
706109247		MINNEAPOLIS	MN		08/30/2013	4.200	16,358,153	0	(9,630)	0	0	0	24,880,091	09/13/2019
706109193		O FALLON	MO		05/01/2019	3.590	647,584	0	255	0	0	0	522,260	10/31/2019
706109194		O FALLON	MO		05/01/2019	3.590	962,448	0	379	0	0	0	1,782,157	10/31/2019
706109195		O FALLON	MO		05/01/2019	3.590	192,495	0	76	0	0	0	478,814	10/31/2019
706109988		O FALLON	MO		05/01/2019	4.560	38,637	0	(278)	0	0	0	93,128	10/31/2019
706109989		O FALLON	MO		05/01/2019	4.560	203,478	0	(1,463)	0	0	0	159,016	10/31/2019
706109990		O FALLON	MO		05/01/2019	4.560	231,196	0	(1,662)	0	0	0	414,842	10/31/2019
706109097		SAINT LOUIS	MO		06/07/2013	4.670	1,326,179	0	0	0	0	0	3,580,499	10/31/2019
706109769		ST LOUIS	MO		03/13/2015	3.450	4,836,019	0	0	0	0	0	7,677,736	12/09/2019
706110056		ST LOUIS	MO		04/19/2016	3.360	4,739,249	0	0	0	0	0	5,798,664	12/09/2019
706110295		ST LOUIS	MO		04/06/2017	4.160	6,671,281	0	(154)	0	0	0	12,537,602	09/13/2019
706109333		BILLINGS	MT		12/02/2013	4.300	7,050,374	0	(396)	0	0	0	15,624,141	09/18/2019
706110406		BILLINGS	MT		08/04/2017	4.300	463,501	0	(26)	0	0	0	1,028,553	09/18/2019
706108567		CHAPEL HILL	NC		07/29/2011	4.520	15,594,481	0	0	0	0	0	43,866,615	04/29/2019
706108663		CHARLOTTE	NC		01/04/2012	4.090	27,138,179	0	0	0	0	0	81,338,805	09/13/2019
706109258		CHARLOTTE	NC		01/23/2014	4.310	16,762,715	0	0	0	0	0	29,669,473	09/13/2019
706109611		CHARLOTTE	NC		09/18/2014	3.600	10,219,289	0	0	0	0	0	15,467,105	06/27/2019
706109635		CHARLOTTE	NC		01/12/2015	3.550	24,600,000	0	0	0	0	0	37,016,586	06/18/2019
706110166		CHARLOTTE	NC		09/09/2016	3.650	17,203,109	0	0	0	0	0	24,129,629	04/29/2019
706110719		CHARLOTTE	NC		04/11/2019	3.254	32,190,000	0	0	0	0	0	42,141,212	11/22/2019
706110815		CHARLOTTE	NC		07/12/2019	3.430	8,255,000	0	0	0	0	0	13,014,053	07/12/2019
706111016		CHARLOTTE	NC		12/19/2019	3.787	40,000,000	0	0	0	0	0	53,157,989	12/19/2019
706110265		DURHAM	NC		02/28/2017	3.860	4,011,364	0	(880)	0	0	0	5,803,517	06/27/2019
706106949		GREENSBORO	NC		12/15/2006	5.620	2,229,205	0	0	0	0	0	18,344,301	09/13/2019
706109462		RALEIGH	NC		03/10/2014	3.700	4,417,283	0	0	0	0	0	9,939,810	09/13/2019
706109920		RALEIGH	NC		09/17/2015	4.200	1,554,385	0	0	0	0	0	3,497,687	09/13/2019
706110382		RALEIGH	NC		07/12/2017	3.890	12,112,500	0	0	0	0	0	15,973,714	12/16/2019
706108490		LINCOLN	NE		03/30/2011	5.570	4,513,130	0	(9,340)	0	0	0	10,522,316	09/18/2019
706110438		OMAHA	NE		11/09/2017	3.780	5,867,860	0	0	0	0	0	9,687,834	06/18/2019
706110553		AVENEL	NJ		06/21/2018	4.430	9,235,500	0	0	0	0	0	14,299,529	12/09/2019
706110582		AVENEL	NJ		07/31/2018	4.150	7,800,768	0	0	0	0	0	19,319,011	06/27/2019
706110583		AVENEL	NJ		07/31/2018	4.150	3,900,384	0	0	0	0	0	11,651,841	06/27/2019
706110175		BELLE MEAD	NJ		09/27/2016	3.000	18,167,962	0	0	0	0	0	34,302,276	06/18/2019
706108612		BERKELEY HEIGHTS	NJ		08/16/2011	4.520	8,307,121	0	0	0	0	0	30,078,976	09/05/2019
706110335		BLOOMFIELD	NJ		12/28/2017	3.920	14,868,056	0	0	0	0	0	22,293,288	10/31/2019

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110741		BRIDGEWATER	NJ		12/13/2019	3.350	3,243,360	0	0	0	0	0	5,012,712	12/13/2019
706106539		CARLSTADT	NJ		07/05/2006	5.880	8,185,870	0	0	0	0	0	31,448,050	06/18/2019
706106772		CARLSTADT	NJ		05/04/2007	5.480	2,458,215	0	0	0	0	0	9,443,865	06/18/2019
706108374		CARTERET	NJ		08/01/2019	4.600	3,977,973	0	(14,426)	0	0	0	8,828,084	12/09/2019
706108403		CARTERET	NJ		12/30/2010	3.670	412,286	0	0	0	0	0	10,143,564	07/29/2019
706108552		COLTS NECK	NJ		02/01/2012	4.600	13,380,002	0	0	0	0	0	46,616,733	06/18/2019
706109003		ENGLEWOOD	NJ		01/14/2013	3.650	6,208,365	0	(6,127)	0	0	0	15,918,651	09/18/2019
706109872		FAIR LAWN	NJ		08/14/2015	3.700	15,549,370	0	0	0	0	0	24,381,231	06/18/2019
706110359		FAIR LAWN	NJ		08/01/2017	3.630	3,519,620	0	0	0	0	0	11,279,876	04/29/2019
706109879		FRANKLIN PARK	NJ		08/27/2015	3.700	12,771,166	0	0	0	0	0	24,695,734	09/13/2019
706109880		FRANKLIN TOWNSHIP	NJ		08/27/2015	3.700	3,682,483	0	0	0	0	0	7,653,894	09/13/2019
706105975		HILLSBOROUGH	NJ		07/07/2005	4.990	434,534	0	0	0	0	0	36,271,822	06/18/2019
706106946		HILLSBOROUGH	NJ		01/08/2007	5.750	371,871	0	0	0	0	0	3,706,441	09/18/2019
706110055		JERSEY CITY	NJ		06/13/2016	3.720	32,696,229	0	0	0	0	0	80,023,651	04/29/2019
706110303		JERSEY CITY	NJ		04/28/2017	3.630	46,061,200	0	0	0	0	0	69,543,527	09/18/2019
706110499		JERSEY CITY	NJ		03/23/2018	3.660	3,720,000	0	0	0	0	0	12,251,548	09/18/2019
706109691		LAKEWOOD	NJ		12/09/2014	3.030	2,527,450	0	0	0	0	0	10,801,332	04/29/2019
706110510		LYNDHURST	NJ		06/06/2018	4.000	19,662,561	0	0	0	0	0	27,570,143	06/18/2019
706110757		MANAHAWKIN	NJ		07/31/2019	3.540	5,013,561	0	0	0	0	0	9,180,035	07/31/2019
706110316		MARLTON	NJ		08/15/2017	4.000	3,087,620	0	0	0	0	0	6,186,491	07/29/2019
706110317		MARLTON	NJ		08/15/2017	4.000	2,245,542	0	0	0	0	0	5,724,498	06/27/2019
706110318		MARLTON	NJ		08/21/2017	4.000	5,613,855	0	0	0	0	0	8,954,341	07/29/2019
706110319		MARLTON	NJ		08/15/2017	4.000	6,736,625	0	0	0	0	0	11,080,946	07/29/2019
706110441		NEWARK	NJ		12/14/2017	3.630	11,591,012	0	(1,358)	0	0	0	21,860,969	07/29/2019
706110176		NORTH BRUNSWICK	NJ		09/27/2016	3.000	23,088,752	0	0	0	0	0	49,847,240	06/18/2019
706110105		NUTLEY	NJ		08/01/2016	3.600	6,855,000	0	0	0	0	0	12,708,540	06/18/2019
706109251		PARSIPPANY	NJ		09/27/2013	4.490	1,268,889	0	0	0	0	0	3,006,874	04/29/2019
706110106		PASSAIC	NJ		10/11/2018	4.000	9,742,026	0	0	0	0	0	22,431,047	07/29/2019
706110177		RAHWAY	NJ		09/27/2016	3.000	7,058,561	0	0	0	0	0	14,630,366	06/18/2019
706109109		RARITAN	NJ		01/15/2014	3.890	18,572,457	0	0	0	0	0	45,478,863	12/16/2019
706109554		SADDLE BROOK	NJ		12/12/2014	4.000	25,000,000	0	0	0	0	0	49,316,738	06/18/2019
706110247		SECAUCUS	NJ		12/23/2016	3.680	6,257,072	0	0	0	0	0	10,505,474	04/29/2019
706110378		SOMERSET	NJ		08/15/2017	3.620	4,132,959	0	0	0	0	0	7,661,966	09/09/2019
706110693		SOMERSET	NJ		03/25/2019	4.090	19,407,000	0	0	0	0	0	39,220,146	09/09/2019
706109249		VERONA	NJ		09/27/2013	4.520	14,559,080	0	0	0	0	0	24,985,513	04/29/2019
706108282		WAYNE	NJ		06/02/2010	5.825	25,590,278	0	(142,996)	0	0	0	67,737,487	09/13/2019
706108941		WOODBRIDGE TOWNSHIP	NJ		11/20/2012	3.370	8,932,083	0	0	0	0	0	27,290,442	06/18/2019
750000200		AMSTERDAM	NLD		09/14/2017	2.340	67,680,015	0	0	0	0	(1,245,071)	101,121,017	12/18/2019
750000274		AMSTERDAM	NLD		03/27/2019	1.270	28,623,750	0	0	0	0	(196,350)	97,647,781	09/30/2019
750000275		AMSTERDAM	NLD		03/28/2019	1.360	85,871,250	0	0	0	0	1,071,000	292,943,343	09/30/2019
750000296		AMSTERDAM	NLD		07/31/2019	1.600	1,305,748	0	0	0	0	11,749	1,885,786	07/31/2019
750000226		APELDOORN	NLD		12/29/2017	1.840	7,641,681	0	0	0	0	(140,580)	38,841,241	12/18/2019
750000176		ROTTERDAM	NLD		12/21/2016	1.930	25,067,516	0	0	0	0	(461,153)	37,401,899	10/15/2019
750000248		ROTTERDAM	NLD		07/26/2018	2.330	4,218,753	0	0	0	0	(77,610)	6,571,123	12/18/2019
750000249		ROTTERDAM	NLD		10/01/2018	2.320	33,366,312	0	0	0	0	(613,821)	42,138,315	12/18/2019
706107960		LAS VEGAS	NV		09/05/2008	6.730	19,839,799	0	0	0	0	0	54,323,586	09/13/2019
706110312		LAS VEGAS	NV		03/31/2017	3.450	100,434,419	0	0	0	0	0	172,229,973	06/05/2019
706109336		SPARKS	NV		12/02/2013	4.300	8,521,795	0	(480)	0	0	0	16,467,093	09/18/2019
706110409		SPARKS	NV		08/04/2017	4.300	373,773	0	(65)	0	0	0	722,340	09/18/2019
706110831		SPARKS	NV		08/09/2019	3.500	19,550,000	0	0	0	0	0	31,031,817	08/09/2019
706110874		AVON	NY		10/25/2019	3.815	1,437,700	0	0	0	0	0	1,884,248	12/04/2019
706110879		BALDWINSVILLE	NY		11/25/2019	3.490	27,670,660	0	0	0	0	0	35,970,157	12/16/2019
706108562		BAYSIDE	NY		08/05/2011	4.360	10,887,299	0	0	0	0	0	54,653,433	06/18/2019
706108390		BRONX	NY		11/15/2010	5.500	2,315,000	0	0	0	0	0	12,263,726	06/27/2019
706109560		BRONX	NY		02/02/2015	4.380	2,644,064	0	0	0	0	0	5,997,914	04/29/2019
706108475		BROOKLYN	NY		03/01/2011	4.710	20,474,789	0	0	0	0	0	296,337,280	12/11/2019
706109562		BROOKLYN	NY		02/02/2015	4.380	5,552,535	0	0	0	0	0	21,523,086	04/29/2019
706109881		BROOKLYN	NY		07/30/2015	4.320	12,516,492	0	0	0	0	0	22,690,381	10/31/2019
706110569		BROOKLYN	NY		08/01/2018	4.930	3,858,430	0	0	0	0	0	6,994,694	10/31/2019
706110892		BUFFALO	NY		10/25/2019	3.765	2,020,143	0	0	0	0	0	2,514,752	12/13/2019
706110875		CAMILLUS	NY		10/25/2019	3.490	11,354,100	0	0	0	0	0	14,698,705	11/22/2019

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110884		CAMILLUS	NY		11/25/2019	3.765	9,005,929	0	0	0	0	0	11,299,758	12/13/2019
706110873		CANANDAIGUA	NY		10/25/2019	3.815	10,465,400	0	0	0	0	0	13,774,449	12/04/2019
706110885		CHEEKTOWAGA	NY		10/25/2019	3.765	29,643,973	0	0	0	0	0	36,782,898	12/13/2019
706109956		EAST NORTHPORT	NY		12/09/2015	3.600	9,746,469	0	(2,174)	0	0	0	20,106,866	06/18/2019
706110871		FAIRPORT	NY		10/25/2019	3.815	17,285,000	0	0	0	0	0	22,799,502	11/22/2019
706110887		FAIRPORT	NY		10/25/2019	3.765	12,375,006	0	0	0	0	0	15,589,641	12/13/2019
706110891		GREECE	NY		10/25/2019	3.765	9,351,308	0	0	0	0	0	12,238,158	12/13/2019
706106997		LONG ISLAND CITY	NY		12/21/2006	5.540	7,264,509	0	0	0	0	0	27,032,343	08/06/2019
706107067		LONG ISLAND CITY	NY		12/21/2006	5.490	1,811,713	0	0	0	0	0	6,741,663	08/06/2019
706110748		MIDDLETOWN	NY		12/13/2019	3.350	2,721,440	0	0	0	0	0	4,205,457	12/13/2019
706110476		NEW HYDE PARK	NY		01/10/2018	3.760	1,364,000	0	0	0	0	0	2,567,451	12/11/2019
703000401		NEW YORK	NY		01/01/2013	5.365	32,014,429	0	191,142	0	0	0	1,767,230,842	12/16/2019
706102850		NEW YORK	NY		08/03/1998	6.960	448,900	0	0	0	0	0	7,974,615	07/29/2019
706106358		NEW YORK	NY		03/02/2006	5.830	9,752,084	0	0	0	0	0	58,118,287	06/18/2019
706106516		NEW YORK	NY		11/01/2006	5.850	2,387,377	0	0	0	0	0	17,412,402	07/29/2019
706106643		NEW YORK	NY		06/23/2006	6.240	9,713,725	0	0	0	0	0	17,312,308	06/14/2019
706108001		NEW YORK	NY		08/27/2008	6.600	17,945,616	0	0	0	0	0	57,187,450	07/29/2019
706108389		NEW YORK	NY		11/15/2010	5.500	4,180,000	0	0	0	0	0	20,092,307	07/29/2019
706108420		NEW YORK	NY		01/05/2011	4.080	6,989,890	0	0	0	0	0	50,863,385	09/30/2019
706108421		NEW YORK	NY		02/01/2011	4.030	7,749,074	0	0	0	0	0	47,714,853	12/11/2019
706108555		NEW YORK	NY		08/19/2011	4.750	165,389,583	0	0	0	0	0	1,373,748,042	04/29/2019
706108731		NEW YORK	NY		05/31/2012	4.190	11,181,058	0	(8,326)	0	0	0	26,949,145	06/18/2019
706108850		NEW YORK	NY		06/28/2012	3.860	4,950,000	0	0	0	0	0	18,637,099	07/29/2019
706108871		NEW YORK	NY		08/02/2012	3.780	6,411,030	0	0	0	0	0	90,541,994	07/29/2019
706108886		NEW YORK	NY		08/16/2012	3.900	8,613,340	0	0	0	0	0	36,937,553	06/27/2019
706108897		NEW YORK	NY		10/24/2012	4.250	6,781,005	0	(4,071)	0	0	0	54,905,735	12/11/2019
706108901		NEW YORK	NY		09/26/2012	4.400	20,524,453	0	(22,296)	0	0	0	42,553,397	04/29/2019
706108902		NEW YORK	NY		09/26/2012	4.400	5,788,948	0	(6,289)	0	0	0	12,002,240	04/29/2019
706108906		NEW YORK	NY		10/01/2012	3.250	17,204,118	0	0	0	0	0	34,109,171	10/31/2019
706108907		NEW YORK	NY		10/01/2012	3.250	10,712,200	0	(3,962)	0	0	0	47,823,025	07/29/2019
706109068		NEW YORK	NY		04/09/2013	3.060	4,298,005	0	0	0	0	0	6,520,021	09/30/2019
706109069		NEW YORK	NY		04/09/2013	3.060	5,276,995	0	0	0	0	0	9,948,066	09/30/2019
706109137		NEW YORK	NY		06/27/2013	3.740	17,175,000	0	0	0	0	0	33,280,199	07/29/2019
706109356		NEW YORK	NY		12/26/2013	5.100	1,500,000	0	0	0	0	0	7,210,176	07/29/2019
706109384		NEW YORK	NY		03/10/2014	4.820	36,221,200	0	0	0	0	0	90,457,323	06/27/2019
706109613		NEW YORK	NY		10/08/2014	3.910	12,525,000	0	0	0	0	0	34,987,765	04/29/2019
706109706		NEW YORK	NY		12/30/2014	3.800	113,495,000	0	0	0	0	0	182,458,406	07/29/2019
706109806		NEW YORK	NY		10/23/2015	3.770	40,303,969	0	0	0	0	0	215,200,136	07/29/2019
706109866		NEW YORK	NY		09/03/2015	4.030	36,190,000	0	0	0	0	0	92,251,678	12/20/2019
706109940		NEW YORK	NY		08/09/2016	3.900	10,525,931	0	0	0	0	0	65,827,609	06/27/2019
706109968		NEW YORK	NY		01/15/2016	4.290	15,961,500	0	0	0	0	0	27,631,830	09/18/2019
706110002		NEW YORK	NY		01/26/2016	4.010	52,318,549	0	(3,306)	0	0	0	83,932,202	09/18/2019
706110043		NEW YORK	NY		05/05/2016	3.280	12,348,786	0	0	0	0	0	25,899,311	06/06/2019
706110077		NEW YORK	NY		05/24/2016	3.530	14,556,408	0	0	0	0	0	27,322,704	06/27/2019
706110078		NEW YORK	NY		05/24/2016	3.640	4,122,794	0	0	0	0	0	6,851,326	09/13/2019
706110096		NEW YORK	NY		06/22/2016	3.540	19,390,000	0	0	0	0	0	47,198,032	12/11/2019
706110167		NEW YORK	NY		09/14/2016	3.400	13,049,225	0	0	0	0	0	21,340,442	07/29/2019
706110260		NEW YORK	NY		02/01/2017	3.110	2,385,960	0	0	0	0	0	7,700,321	06/27/2019
706110314		NEW YORK	NY		06/07/2017	4.010	4,342,943	0	0	0	0	0	6,469,351	06/18/2019
706110337		NEW YORK	NY		11/08/2017	3.660	13,937,003	0	0	0	0	0	28,297,623	09/30/2019
706110338		NEW YORK	NY		11/08/2017	3.660	42,942,644	0	0	0	0	0	78,253,063	09/30/2019
706110339		NEW YORK	NY		11/08/2017	3.660	8,636,176	0	0	0	0	0	15,250,782	09/30/2019
706110358		NEW YORK	NY		10/04/2017	3.550	34,470,000	0	0	0	0	0	90,891,013	09/18/2019
706110430		NEW YORK	NY		08/29/2017	3.130	16,000,000	0	0	0	0	0	31,721,874	10/31/2019
706110458		NEW YORK	NY		02/28/2018	3.720	47,365,000	0	0	0	0	0	81,775,042	09/18/2019
706110460		NEW YORK	NY		01/08/2018	4.210	50,403,555	0	(547)	0	0	0	76,816,968	09/18/2019
706110473		NEW YORK	NY		05/07/2018	3.630	25,080,500	0	0	0	0	0	54,569,467	09/13/2019
706110646		NEW YORK	NY		12/19/2018	4.400	121,484,000	0	0	0	0	0	292,742,968	09/18/2019
706110713		NEW YORK	NY		04/23/2019	4.190	18,057,032	0	0	0	0	0	31,795,066	04/23/2019
706110725		NEW YORK	NY		06/06/2019	3.650	42,408,000	0	0	0	0	0	88,942,951	06/06/2019
706110734		NEW YORK	NY		05/23/2019	3.610	103,082,944	0	0	0	0	0	202,568,021	05/23/2019

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110950		NEW YORK	NY		11/20/2019	3.420	64,194,000	0	0	0	0	0	134,769,582	11/20/2019
706110954		NEW YORK	NY		12/20/2019	3.500	3,120,000	0	0	0	0	0	7,953,162	12/20/2019
706110020		PLAINVIEW	NY		06/13/2016	3.900	19,029,301	0	0	0	0	0	36,851,912	07/29/2019
706108388		REGO PARK	NY		11/15/2010	5.500	7,250,000	0	0	0	0	0	36,581,718	07/29/2019
706109355		REGO PARK	NY		12/26/2013	5.100	5,000,000	0	0	0	0	0	25,228,743	07/29/2019
706108674		ROCHESTER	NY		04/06/2012	4.250	6,413,105	0	(9,677)	0	0	0	15,739,807	06/18/2019
706110872		ROCHESTER	NY		10/25/2019	3.815	8,942,900	0	0	0	0	0	11,676,762	11/22/2019
706110878		ROCHESTER	NY		10/25/2019	3.610	15,238,000	0	0	0	0	0	19,664,986	11/22/2019
706110883		ROCHESTER	NY		10/25/2019	3.765	6,614,340	0	0	0	0	0	8,158,772	12/13/2019
706110888		ROCHESTER	NY		10/25/2019	3.765	3,883,888	0	0	0	0	0	4,820,974	12/13/2019
706110895		ROCHESTER	NY		10/25/2019	3.765	2,776,068	0	0	0	0	0	3,459,016	12/13/2019
706110689		SHIRLEY	NY		02/15/2019	4.710	24,700,435	0	0	0	0	0	36,018,754	02/15/2019
706108561		STATEN ISLAND	NY		10/03/2011	4.730	16,136,830	0	0	0	0	0	31,242,918	09/09/2019
706109561		STATEN ISLAND	NY		02/02/2015	4.380	2,555,928	0	0	0	0	0	4,769,301	04/29/2019
706110172		STATEN ISLAND	NY		09/20/2016	3.940	2,069,768	0	0	0	0	0	4,007,317	09/09/2019
706110882		VICTOR	NY		10/25/2019	3.765	16,291,478	0	0	0	0	0	22,239,170	12/13/2019
706110893		VICTOR	NY		10/25/2019	3.765	5,043,841	0	0	0	0	0	6,977,303	12/13/2019
706110896		VICTOR	NY		10/25/2019	3.765	8,575,834	0	0	0	0	0	11,192,897	12/13/2019
706110897		WEBSTER	NY		10/25/2019	3.765	15,431,288	0	0	0	0	0	20,437,333	12/13/2019
706108215		WHITE PLAINS	NY		05/03/2010	6.000	152,244,733	0	(74,400)	0	0	0	677,488,838	08/29/2019
706108391		WOODSIDE	NY		11/15/2010	5.500	10,650,000	0	0	0	0	0	39,809,892	09/13/2019
706109357		WOODSIDE	NY		12/26/2013	5.100	3,500,000	0	0	0	0	0	13,083,075	09/13/2019
706109381		YONKERS	NY		07/10/2014	4.930	14,194,085	0	0	0	0	0	137,948,400	08/29/2019
706108671		AVON	OH		01/23/2012	5.220	8,646,179	0	0	0	0	0	25,700,727	06/18/2019
706109217		BATAVIA	OH		05/01/2019	3.850	504,990	0	(1,360)	0	0	0	1,732,267	10/31/2019
706106711		BEDFORD	OH		06/30/2006	6.730	743,604	0	0	0	0	0	6,112,155	12/11/2019
706107147		CINCINNATI	OH		04/26/2007	5.590	2,447,060	0	0	0	0	0	23,293,836	06/18/2019
706109028		CINCINNATI	OH		08/15/2014	4.220	9,629,697	0	0	0	0	0	16,206,108	07/29/2019
706109245		COLUMBUS	OH		07/31/2014	3.840	9,863,593	0	0	0	0	0	19,857,409	07/29/2019
706109311		COLUMBUS	OH		11/27/2013	4.040	1,451,259	0	(256)	0	0	0	4,359,925	03/26/2019
706109316		COLUMBUS	OH		11/27/2013	4.040	2,056,642	0	(363)	0	0	0	6,068,671	03/26/2019
706109317		DUBLIN	OH		11/27/2013	4.040	2,479,580	0	(438)	0	0	0	7,670,377	03/26/2019
706109351		DUBLIN	OH		12/17/2013	4.800	11,722,642	0	0	0	0	0	16,350,804	06/18/2019
706111008		DUBLIN	OH		12/31/2019	4.999	5,556,070	0	0	0	0	0	7,805,411	12/31/2019
706109596		FAIRFIELD	OH		09/23/2014	3.890	803,143	0	0	0	0	0	1,327,472	07/29/2019
706109023		GROVE CITY	OH		12/21/2012	3.200	4,707,998	0	(221)	0	0	0	6,877,387	10/31/2019
706109977		GROVE CITY	OH		12/17/2015	4.080	1,338,805	0	(206)	0	0	0	1,955,492	10/31/2019
706110683		GROVE CITY	OH		03/18/2019	4.070	129,000,000	0	0	0	0	0	176,084,865	03/18/2019
706109021		GROVEPORT	OH		12/21/2012	3.200	4,995,587	0	(234)	0	0	0	6,167,442	10/31/2019
706109022		GROVEPORT	OH		12/21/2012	3.200	5,122,463	0	(240)	0	0	0	8,155,350	10/31/2019
706109975		GROVEPORT	OH		12/17/2015	4.080	2,250,308	0	(346)	0	0	0	3,582,268	10/31/2019
706109976		GROVEPORT	OH		12/17/2015	4.080	2,803,199	0	(431)	0	0	0	3,460,392	10/31/2019
706109600		HAMILTON	OH		09/23/2014	3.890	1,181,000	0	0	0	0	0	1,815,975	07/29/2019
706110981		MEDINA	OH		12/31/2019	4.999	2,076,000	0	0	0	0	0	2,914,467	12/31/2019
706111001		MEDINA	OH		12/31/2019	4.999	4,867,000	0	0	0	0	0	6,834,229	12/31/2019
706110989		SOLON	OH		12/31/2019	4.999	2,516,000	0	0	0	0	0	3,533,029	12/31/2019
706108813		BEAVERTON	OR		08/28/2012	3.890	7,531,624	0	0	0	0	0	15,939,538	06/18/2019
706109324		BEAVERTON	OR		12/02/2013	4.300	3,305,089	0	(186)	0	0	0	2,747,020	09/18/2019
706109495		BEAVERTON	OR		06/18/2014	4.680	5,406,599	0	0	0	0	0	9,331,686	06/18/2019
706109497		BEAVERTON	OR		06/30/2014	3.870	2,148,038	0	0	0	0	0	4,545,984	06/18/2019
706109935		BEAVERTON	OR		12/15/2015	4.450	1,895,519	0	0	0	0	0	3,271,626	06/18/2019
706110396		BEAVERTON	OR		08/04/2017	4.300	111,882	0	0	0	0	0	93,002	09/18/2019
706110602		BEAVERTON	OR		08/31/2018	4.220	10,920,000	0	0	0	0	0	16,770,631	06/18/2019
706109328		BEND	OR		12/02/2013	4.300	2,859,004	0	(161)	0	0	0	2,924,168	09/18/2019
706110400		BEND	OR		08/04/2017	4.300	135,765	0	0	0	0	0	138,875	09/18/2019
706109535		CLACKAMAS	OR		09/03/2014	4.030	5,577,753	0	0	0	0	0	16,193,049	04/29/2019
706109394		CORVALLIS	OR		03/03/2014	4.300	2,801,314	0	(191)	0	0	0	3,284,727	09/18/2019
706110405		CORVALLIS	OR		08/04/2017	4.300	191,077	0	0	0	0	0	224,080	09/18/2019
706108485		GLADSTONE	OR		02/28/2011	5.320	3,728,747	0	0	0	0	0	23,953,856	04/29/2019
706109322		GRESHAM	OR		12/02/2013	4.300	3,660,821	0	(206)	0	0	0	5,517,143	09/18/2019
706110394		GRESHAM	OR		08/04/2017	4.300	177,249	0	0	0	0	0	267,159	09/18/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110864		HAPPY VALLEY	OR		10/31/2019	5.136	20,379,748	0	0	0	0	0	34,755,345	10/31/2019
706110866		HILLSBORO	OR		10/31/2019	5.136	9,653,893	0	0	0	0	0	16,356,139	10/31/2019
706109327		MEDFORD	OR		12/02/2013	4.300	2,943,137	0	(166)	0	0	0	5,725,451	09/18/2019
706110399		MEDFORD	OR		08/04/2017	4.300	217,894	0	0	0	0	0	423,933	09/18/2019
706106626		PORTLAND	OR		06/29/2006	5.970	611,422	0	0	0	0	0	8,061,838	06/18/2019
706107241		PORTLAND	OR		04/30/2008	5.930	1,986,611	0	0	0	0	0	6,526,307	03/26/2019
706108560		PORTLAND	OR		08/11/2011	5.170	28,753,871	0	(39,310)	0	0	0	56,010,976	09/13/2019
706109005		PORTLAND	OR		08/13/2013	5.950	2,918,538	0	(5,603)	0	0	0	2,262,542	09/13/2019
706109106		PORTLAND	OR		07/03/2013	3.250	9,797,009	0	505	0	0	0	25,192,480	09/13/2019
706109212		PORTLAND	OR		12/18/2013	4.330	25,682,795	0	(4,087)	0	0	0	42,081,488	06/18/2019
706109266		PORTLAND	OR		12/17/2013	4.890	5,170,829	0	0	0	0	0	11,853,726	06/18/2019
706109341		PORTLAND	OR		12/05/2013	4.410	1,423,846	0	0	0	0	0	2,078,951	09/13/2019
706109936		PORTLAND	OR		12/15/2015	4.400	7,592,759	0	0	0	0	0	12,452,966	06/18/2019
706110038		PORTLAND	OR		03/07/2016	3.580	30,328,800	0	0	0	0	0	53,358,470	04/29/2019
706110618		PORTLAND	OR		10/05/2018	2.910	26,800,000	0	0	0	0	0	46,487,327	12/16/2019
706110851		PORTLAND	OR		08/06/2019	3.640	1,631,500	0	0	0	0	0	2,330,658	08/06/2019
706109325		SALEM	OR		12/02/2013	4.300	4,420,438	0	(249)	0	0	0	4,688,435	09/18/2019
706109326		SALEM	OR		12/02/2013	4.300	2,686,448	0	(151)	0	0	0	4,542,077	09/18/2019
706110397		SALEM	OR		08/04/2017	4.300	179,345	0	0	0	0	0	190,238	09/18/2019
706110398		SALEM	OR		08/04/2017	4.300	189,821	0	0	0	0	0	320,971	09/18/2019
706109329		TILLAMOOK	OR		12/02/2013	4.300	2,769,268	0	(156)	0	0	0	4,333,834	09/18/2019
706110401		TILLAMOOK	OR		08/04/2017	4.300	178,507	0	0	0	0	0	279,388	09/18/2019
706108915		TUALATIN	OR		11/15/2012	3.850	8,018,565	0	0	0	0	0	22,415,992	09/13/2019
706109323		TUALATIN	OR		12/02/2013	4.300	1,606,426	0	(90)	0	0	0	623,137	09/18/2019
706110395		TUALATIN	OR		08/04/2017	4.300	136,604	0	0	0	0	0	52,995	09/18/2019
706110531		WILSONVILLE	OR		06/06/2018	4.000	7,728,302	0	0	0	0	0	12,961,215	10/31/2019
706110889		AVALON	PA		10/25/2019	3.765	4,691,946	0	0	0	0	0	5,788,688	12/13/2019
706109966		BEDFORD	PA		01/15/2016	3.990	21,599,640	0	702	0	0	0	50,461,422	12/09/2019
706108826		BETHLEHEM	PA		12/07/2012	4.650	21,141,922	0	0	0	0	0	38,793,678	07/29/2019
706110894		CANONSBURG	PA		10/25/2019	3.765	12,081,760	0	0	0	0	0	15,349,842	12/13/2019
706108429		CARLISLE	PA		01/31/2011	4.130	1,736,179	0	0	0	0	0	6,440,138	12/16/2019
706109775		CARLISLE	PA		05/11/2015	3.750	2,297,198	0	0	0	0	0	7,990,569	12/16/2019
706108457		FEASTERVILLE TREVOSE	PA		07/21/2011	4.030	4,361,446	0	0	0	0	0	19,055,367	06/18/2019
706110876		HARRISBURG	PA		10/25/2019	3.815	20,120,000	0	0	0	0	0	27,333,000	12/04/2019
706110886		HARRISBURG	PA		10/25/2019	3.765	13,104,865	0	0	0	0	0	19,321,030	12/13/2019
706110712		KING OF PRUSSIA	PA		03/27/2019	4.090	86,572,867	0	0	0	0	0	131,117,948	03/27/2019
706110418		KUTZTOWN	PA		09/19/2017	3.660	48,499,092	0	0	0	0	0	72,397,523	07/29/2019
706106707		LATROBE	PA		06/30/2006	6.730	1,145,707	0	0	0	0	0	9,447,192	12/11/2019
706109117		MIDDLETOWN	PA		05/21/2013	3.030	7,142,226	0	(212)	0	0	0	11,999,947	10/31/2019
706109983		MIDDLETOWN	PA		12/17/2015	4.080	2,248,815	0	(346)	0	0	0	3,777,839	10/31/2019
706108570		PHILADELPHIA	PA		03/02/2012	4.750	4,308,206	0	0	0	0	0	20,796,764	09/13/2019
706109395		PHILADELPHIA	PA		01/31/2014	4.400	4,532,083	0	0	0	0	0	8,373,626	04/29/2019
706109865		PHILADELPHIA	PA		06/23/2015	3.480	21,121,580	0	(2,749)	0	0	0	40,403,525	04/29/2019
706109984		PHILADELPHIA	PA		12/17/2015	4.080	4,475,861	0	(688)	0	0	0	10,957,379	10/31/2019
706109256		PITTSBURGH	PA		09/27/2013	4.110	13,621,323	0	(17,683)	0	0	0	19,491,816	12/09/2019
706110890		PITTSBURGH	PA		10/25/2019	3.765	15,724,534	0	0	0	0	0	20,027,450	12/13/2019
706110272		PLYMOUTH MEETING	PA		01/31/2017	3.830	21,207,000	0	0	0	0	0	31,067,241	10/31/2019
706108734		WAYNE	PA		07/13/2012	3.890	12,759,786	0	0	0	0	0	43,635,608	12/09/2019
706109922		WILLOW GROVE	PA		09/21/2015	3.880	11,741,942	0	0	0	0	0	31,555,484	08/29/2019
706105390		WYNNEWOOD	PA		08/02/2004	6.100	6,230,109	0	(2,829)	0	0	0	30,313,330	04/29/2019
706110152		GREENVILLE	SC		07/20/2016	3.490	1,831,107	0	0	0	0	0	2,686,008	09/18/2019
706110153		GREENVILLE	SC		07/20/2016	3.490	1,551,355	0	0	0	0	0	2,710,389	09/18/2019
706110877		LEXINGTON	SC		10/25/2019	3.815	17,890,000	0	0	0	0	0	24,924,965	12/04/2019
753000321		BROMMA	SWE		12/19/2019	2.550	17,037,666	0	0	0	0	32,635	27,280,023	12/20/2019
706109024		MEMPHIS	TN		12/21/2012	3.200	11,508,629	0	(540)	0	0	0	18,364,986	10/31/2019
706109025		MEMPHIS	TN		05/21/2013	3.030	5,757,595	0	(171)	0	0	0	8,731,471	10/31/2019
706109026		MEMPHIS	TN		12/21/2012	3.200	4,107,446	0	(193)	0	0	0	2,132,201	10/31/2019
706109755		MEMPHIS	TN		02/20/2015	2.870	7,598,051	0	23,607	0	0	0	11,867,166	09/13/2019
706109756		MEMPHIS	TN		02/20/2015	2.870	2,451,544	0	7,617	0	0	0	4,446,983	09/13/2019
706109757		MEMPHIS	TN		02/20/2015	2.870	1,060,058	0	3,294	0	0	0	1,235,682	09/13/2019
706109758		MEMPHIS	TN		02/20/2015	2.870	2,241,808	0	6,965	0	0	0	3,615,616	09/13/2019

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706109759		MEMPHIS	TN		02/20/2015	2.870	525,380	0	1,632	0	0	0	820,628	09/13/2019
706109760		MEMPHIS	TN		02/20/2015	2.870	5,523,976	0	17,163	0	0	0	8,728,293	09/13/2019
706109972		MEMPHIS	TN		12/17/2015	4.080	6,114,334	0	(940)	0	0	0	9,755,908	10/31/2019
706109973		MEMPHIS	TN		12/17/2015	4.080	3,475,391	0	(534)	0	0	0	5,269,801	10/31/2019
706109974		MEMPHIS	TN		12/17/2015	4.080	2,234,747	0	(343)	0	0	0	1,159,945	10/31/2019
706110313		MURFREESBORO	TN		06/01/2017	4.220	12,295,168	0	0	0	0	0	21,334,806	09/13/2019
706109612		NASHVILLE	TN		03/27/2015	3.650	84,094,761	0	0	0	0	0	234,637,840	09/12/2019
706109848		ADDISON	TX		07/01/2015	3.820	25,352,057	0	0	0	0	0	36,255,145	04/29/2019
706109932		ARLINGTON	TX		10/19/2015	3.320	4,003,124	0	(733)	0	0	0	5,838,248	09/13/2019
706109933		ARLINGTON	TX		10/19/2015	3.320	2,970,969	0	(544)	0	0	0	4,861,240	09/13/2019
706108385		AUSTIN	TX		08/27/2010	5.750	12,421,316	0	(53,369)	0	0	0	41,451,539	10/31/2019
706108815		AUSTIN	TX		05/09/2012	3.650	8,197,720	0	0	0	0	0	29,607,881	04/29/2019
706109015		AUSTIN	TX		12/14/2012	3.780	5,197,807	0	154	0	0	0	10,196,973	06/18/2019
706109029		AUSTIN	TX		12/28/2012	3.650	12,180,349	0	(1,460)	0	0	0	44,598,296	04/29/2019
706109238		AUSTIN	TX		09/27/2013	4.110	33,694,852	0	(43,743)	0	0	0	20,756,181	12/09/2019
706109243		AUSTIN	TX		09/27/2013	4.110	17,922,794	0	(23,267)	0	0	0	46,180,454	12/09/2019
706109707		AUSTIN	TX		10/30/2014	3.750	21,222,979	0	0	0	0	0	37,067,022	09/09/2019
706110306		AUSTIN	TX		06/06/2017	4.680	30,093,348	0	0	0	0	0	49,761,252	09/13/2019
706110659		AUSTIN	TX		06/28/2019	3.550	180,365,500	0	0	0	0	0	265,313,338	06/28/2019
706110688		AUSTIN	TX		02/27/2019	5.030	2,873,213	0	0	0	0	0	4,770,282	02/27/2019
706111002		AUSTIN	TX		12/31/2019	4.999	7,266,000	0	0	0	0	0	10,202,210	12/31/2019
706111003		AUSTIN	TX		12/31/2019	4.999	3,748,000	0	0	0	0	0	5,262,752	12/31/2019
706109184		CARROLLTON	TX		08/26/2013	4.030	2,138,023	0	(3,153)	0	0	0	4,630,459	07/29/2019
706109543		CARROLLTON	TX		07/31/2014	3.550	1,352,945	0	0	0	0	0	2,910,107	09/18/2019
706109546		CARROLLTON	TX		07/31/2014	3.550	1,419,265	0	0	0	0	0	2,812,606	09/18/2019
706109548		CARROLLTON	TX		07/31/2014	3.550	2,122,266	0	0	0	0	0	4,140,914	09/18/2019
706110065		CARROLLTON	TX		03/15/2016	3.360	12,357,548	0	(6,502)	0	0	0	17,573,731	04/29/2019
706110264		CARROLLTON	TX		02/28/2017	3.860	3,313,736	0	(727)	0	0	0	5,407,153	06/27/2019
706111005		CEDAR PARK	TX		12/31/2019	4.999	10,241,000	0	0	0	0	0	14,379,524	12/31/2019
706109305		CONROE	TX		10/01/2013	4.320	2,992,310	0	(11,625)	0	0	0	4,828,576	06/18/2019
706109929		COPPELL	TX		10/19/2015	3.320	3,577,969	0	(655)	0	0	0	7,059,058	09/13/2019
706109930		COPPELL	TX		10/19/2015	3.320	3,790,546	0	(694)	0	0	0	6,021,519	09/13/2019
706109931		COPPELL	TX		10/19/2015	3.320	4,661,348	0	(854)	0	0	0	7,341,450	09/13/2019
706108488		DALLAS	TX		03/30/2011	5.570	1,712,814	0	(3,545)	0	0	0	3,015,250	09/18/2019
706108526		DALLAS	TX		05/31/2011	4.750	37,852,217	0	(35,325)	0	0	0	98,539,017	09/13/2019
706108938		DALLAS	TX		11/19/2012	3.870	15,192,193	0	0	0	0	0	28,095,101	06/18/2019
706109179		DALLAS	TX		08/26/2013	3.670	1,538,300	0	0	0	0	0	3,132,501	12/11/2019
706109185		DALLAS	TX		08/26/2013	4.030	3,248,498	0	(4,791)	0	0	0	7,673,808	07/29/2019
706109309		DALLAS	TX		11/27/2013	4.040	6,352,369	0	(1,121)	0	0	0	16,517,165	03/26/2019
706109386		DALLAS	TX		03/17/2014	3.610	20,941,170	0	(2,530)	0	0	0	38,954,915	09/30/2019
706109544		DALLAS	TX		07/31/2014	3.550	3,117,079	0	0	0	0	0	5,108,418	09/18/2019
706109923		DALLAS	TX		06/20/2016	4.510	78,973,559	0	0	0	0	0	112,734,140	09/13/2019
706110066		DALLAS	TX		06/01/2016	3.610	2,673,529	0	0	0	0	0	5,277,426	11/14/2019
706110067		DALLAS	TX		06/01/2016	3.610	1,699,412	0	0	0	0	0	3,313,618	11/14/2019
706110068		DALLAS	TX		06/01/2016	3.610	1,627,059	0	0	0	0	0	3,042,924	11/14/2019
706110122		DALLAS	TX		12/28/2016	4.650	47,992,727	0	0	0	0	0	309,441,735	04/29/2019
706110138		DALLAS	TX		08/16/2016	3.080	11,683,500	0	0	0	0	0	19,142,555	04/29/2019
706110181		DALLAS	TX		08/01/2016	3.854	9,011,700	0	0	0	0	0	12,036,030	11/22/2019
706110350		DALLAS	TX		05/23/2017	4.120	1,930,979	0	0	0	0	0	2,849,023	09/18/2019
706110353		DALLAS	TX		05/23/2017	4.120	3,346,421	0	0	0	0	0	4,970,039	09/18/2019
706110589		DALLAS	TX		07/11/2018	4.050	10,221,500	0	0	0	0	0	15,537,199	07/29/2019
706110640		DALLAS	TX		12/07/2018	6.000	10,000,000	0	0	0	0	0	14,274,991	09/13/2019
706110974		DALLAS	TX		12/31/2019	4.999	4,934,000	0	0	0	0	0	6,928,038	12/31/2019
706110704		DFW AIRPORT	TX		04/08/2019	4.220	2,067,000	0	0	0	0	0	2,829,036	11/14/2019
706108999		FORT WORTH	TX		02/22/2013	4.500	25,574,038	0	(14,586)	0	0	0	59,799,062	05/20/2019
706109027		FORT WORTH	TX		12/21/2012	3.200	5,139,381	0	(241)	0	0	0	8,582,966	10/31/2019
706109180		FORT WORTH	TX		08/26/2013	3.670	4,246,545	0	0	0	0	0	7,534,829	12/11/2019
706109181		FORT WORTH	TX		08/26/2013	3.670	3,525,799	0	0	0	0	0	5,665,945	12/11/2019
706109182		FORT WORTH	TX		08/26/2013	3.670	1,317,724	0	0	0	0	0	1,652,662	12/11/2019
706109186		FORT WORTH	TX		08/26/2013	4.030	4,627,953	0	(6,826)	0	0	0	8,753,241	07/29/2019
706109187		FORT WORTH	TX		08/26/2013	4.030	2,060,412	0	(3,039)	0	0	0	4,129,839	07/29/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109304		FORT WORTH	TX		12/01/2017	3.950	7,460,971	0	(23,385)	0	0	0	11,346,290	06/18/2019
706109982		FORT WORTH	TX		12/17/2015	4.080	1,925,490	0	(296)	0	0	0	3,215,285	10/31/2019
706110995		FORT WORTH	TX		12/31/2019	4.999	5,616,000	0	0	0	0	0	7,886,057	12/31/2019
706110360		FRISCO	TX		08/07/2017	3.600	10,500,000	0	0	0	0	0	15,255,742	04/29/2019
706110503		FRISCO	TX		08/17/2018	4.720	17,370,000	0	0	0	0	0	28,115,296	11/22/2019
706110986		FRISCO	TX		12/31/2019	4.999	2,832,000	0	0	0	0	0	3,976,486	12/31/2019
706110716		GARLAND	TX		05/20/2019	3.960	1,828,450	0	0	0	0	0	2,809,280	05/20/2019
706110717		GARLAND	TX		05/20/2019	3.960	2,741,594	0	0	0	0	0	4,212,411	05/20/2019
706110718		GARLAND	TX		05/20/2019	3.960	1,544,891	0	0	0	0	0	2,373,769	05/20/2019
706109406		GEORGETOWN	TX		05/01/2014	3.590	31,404,006	0	(33,868)	0	0	0	82,642,298	07/29/2019
706109183		GRAND PRAIRIE	TX		08/26/2013	3.670	1,205,919	0	0	0	0	0	2,470,962	12/11/2019
706110351		GRAND PRAIRIE	TX		05/23/2017	4.120	3,765,004	0	0	0	0	0	5,355,661	09/18/2019
706110715		GRAND PRAIRIE	TX		05/20/2019	3.960	2,543,380	0	0	0	0	0	3,908,518	05/20/2019
706110723		GRAPEVINE	TX		04/30/2019	3.680	9,905,000	0	0	0	0	0	15,493,444	04/30/2019
706110979		GRAPEVINE	TX		12/31/2019	4.999	14,208,000	0	0	0	0	0	19,950,000	12/31/2019
706106611		HOUSTON	TX		06/29/2006	6.230	4,011,403	0	0	0	0	0	17,713,766	06/27/2019
706107117		HOUSTON	TX		05/17/2007	6.090	50,917,983	0	0	0	0	0	112,286,090	09/18/2019
706107180		HOUSTON	TX		12/17/2009	6.340	30,526,434	0	0	0	0	0	67,317,892	09/18/2019
706108411		HOUSTON	TX		05/12/2011	5.180	16,276,814	0	(46,114)	0	0	0	27,547,329	03/21/2019
706108424		HOUSTON	TX		12/28/2010	4.390	30,119,864	0	(18,348)	0	0	0	66,801,486	09/13/2019
706108487		HOUSTON	TX		03/30/2011	5.570	2,120,628	0	(4,389)	0	0	0	2,619,275	09/18/2019
706108489		HOUSTON	TX		03/30/2011	5.570	2,664,378	0	(5,514)	0	0	0	4,959,191	09/18/2019
706108753		HOUSTON	TX		06/07/2012	4.530	3,401,944	0	0	0	0	0	8,648,588	06/18/2019
706109045		HOUSTON	TX		02/22/2013	4.500	13,700,329	0	(7,863)	0	0	0	19,095,467	03/21/2019
706109065		HOUSTON	TX		03/01/2013	3.820	28,464,696	0	0	0	0	0	55,760,426	04/29/2019
706109209		HOUSTON	TX		10/15/2013	5.200	13,089,449	0	0	0	0	0	16,507,437	12/09/2019
706109242		HOUSTON	TX		09/27/2013	4.110	11,948,529	0	(15,512)	0	0	0	3,716,339	12/09/2019
706109400		HOUSTON	TX		04/03/2014	4.230	17,150,100	0	0	0	0	0	23,703,314	06/27/2019
706109538		HOUSTON	TX		07/31/2014	4.410	18,002,244	0	0	0	0	0	26,833,152	12/11/2019
706110195		HOUSTON	TX		09/20/2016	3.580	40,000,000	0	0	0	0	0	75,998,314	09/12/2019
706110512		HOUSTON	TX		03/09/2018	4.100	131,110,725	0	0	0	0	0	186,639,316	09/30/2019
706110527		HOUSTON	TX		05/30/2018	4.090	56,436,000	0	0	0	0	0	89,222,819	09/18/2019
706110554		HOUSTON	TX		07/30/2018	3.900	129,608,000	0	0	0	0	0	183,798,299	09/26/2019
706110609		HOUSTON	TX		11/02/2018	4.160	1,054,591	0	0	0	0	0	2,164,863	07/29/2019
706110881		HOUSTON	TX		09/26/2019	4.550	8,741,000	0	0	0	0	0	12,395,679	09/26/2019
706110956		HOUSTON	TX		10/31/2019	3.604	9,450,000	0	0	0	0	0	12,338,100	10/31/2019
706110977		HOUSTON	TX		12/31/2019	4.999	2,025,000	0	0	0	0	0	2,842,867	12/31/2019
706111027		HOUSTON	TX		12/17/2019	3.590	99,128,000	0	0	0	0	0	158,874,614	12/17/2019
706110562		HUTCHINS	TX		06/13/2018	4.140	12,207,597	0	0	0	0	0	19,039,462	06/05/2019
706109545		IRVING	TX		07/31/2014	3.550	2,294,700	0	0	0	0	0	3,670,039	09/18/2019
706109552		IRVING	TX		07/31/2014	3.550	1,856,983	0	0	0	0	0	2,893,511	09/18/2019
706109717		IRVING	TX		02/01/2019	3.480	6,726,761	0	14,944	0	0	0	5,951,522	12/16/2019
706110352		IRVING	TX		05/23/2017	4.120	9,822,568	0	0	0	0	0	13,167,779	09/18/2019
706110711		IRVING	TX		03/05/2019	3.204	30,533,000	0	0	0	0	0	39,524,034	11/22/2019
706110994		KATY	TX		12/31/2019	4.999	6,206,000	0	0	0	0	0	8,713,667	12/31/2019
706111006		LANTANA	TX		12/31/2019	4.999	7,759,000	0	0	0	0	0	10,894,981	12/31/2019
706108935		LAREDO	TX		10/10/2012	3.950	2,108,610	0	0	0	0	0	19,732,660	09/13/2019
706109753		LAREDO	TX		03/23/2015	3.850	8,634,101	0	0	0	0	0	16,473,965	09/13/2019
706110983		LUBBOCK	TX		12/31/2019	4.999	4,378,000	0	0	0	0	0	6,147,543	12/31/2019
706110985		MANSFIELD	TX		12/31/2019	4.999	906,000	0	0	0	0	0	1,271,438	12/31/2019
706109810		NORTHLAKE	TX		04/30/2015	3.450	12,594,119	0	0	0	0	0	16,869,243	09/13/2019
706110207		PFLUGERVILLE	TX		09/09/2016	3.190	9,880,000	0	0	0	0	0	20,499,501	09/13/2019
706108754		PLANO	TX		06/22/2012	4.260	10,740,000	0	0	0	0	0	27,525,412	09/09/2019
706108878		RICHARDSON	TX		06/29/2012	3.920	18,012,840	0	(24,492)	0	0	0	32,456,886	04/29/2019
706109133		RICHARDSON	TX		06/28/2013	4.350	973,157	0	(2,757)	0	0	0	1,746,240	04/29/2019
706110057		RICHARDSON	TX		06/30/2016	3.530	7,000,000	0	0	0	0	0	10,761,508	12/16/2019
706110610		ROSENBERG	TX		11/02/2018	4.160	4,425,513	0	0	0	0	0	7,733,498	07/29/2019
706110611		ROSENBERG	TX		11/02/2018	4.160	9,792,623	0	0	0	0	0	15,357,899	07/29/2019
706109156		SAN ANTONIO	TX		06/26/2013	3.480	12,630,596	0	1,736	0	0	0	20,478,593	10/31/2019
706109570		SAN ANTONIO	TX		09/04/2014	3.790	9,192,166	0	0	0	0	0	11,452,481	03/21/2019
706110261		SAN ANTONIO	TX		02/28/2017	3.860	3,883,466	0	(852)	0	0	0	3,099,949	06/27/2019

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110976		SAN ANTONIO	TX		12/31/2019	4.999	4,087,000	0	0	0	0	0	5,738,971	12/31/2019
706111004		SAN ANTONIO	TX		12/31/2019	4.999	13,322,000	0	0	0	0	0	18,705,286	12/31/2019
706105948		SOUTHLAKE	TX		12/07/2005	6.180	24,565,167	0	0	0	0	0	80,255,159	07/29/2019
706108648		SPRING	TX		12/05/2011	4.880	25,065,700	0	(13,976)	0	0	0	59,617,417	07/29/2019
706109110		SPRING	TX		08/02/2013	3.940	23,960,760	0	0	0	0	0	38,530,408	06/18/2019
706110608		SPRING	TX		11/02/2018	4.160	1,016,927	0	0	0	0	0	2,909,830	07/29/2019
706108927		STAFFORD	TX		12/03/2012	4.250	3,678,327	0	0	0	0	0	9,520,731	06/18/2019
706110472		WACO	TX		12/18/2017	3.754	28,260,000	0	0	0	0	0	36,401,903	11/22/2019
706109207		SALT LAKE CITY	UT		09/11/2013	3.170	1,417,055	0	0	0	0	0	4,114,195	06/14/2019
706109713		SALT LAKE CITY	UT		12/12/2014	3.260	6,156,130	0	0	0	0	0	13,578,899	04/29/2019
706110591		SALT LAKE CITY	UT		09/05/2018	4.310	6,836,694	0	0	0	0	0	9,588,743	10/31/2019
706108284		ALEXANDRIA	VA		06/02/2010	5.825	15,480,538	0	(86,504)	0	0	0	50,893,574	04/29/2019
706109071		ALEXANDRIA	VA		02/14/2013	2.990	7,391,913	0	0	0	0	0	14,486,190	09/30/2019
706109102		ALEXANDRIA	VA		05/28/2013	3.510	13,111,205	0	1,034	0	0	0	29,256,603	06/27/2019
706109208		ALEXANDRIA	VA		06/20/2013	3.620	3,437,065	0	(3,086)	0	0	0	6,027,903	06/27/2019
706110236		ALEXANDRIA	VA		11/17/2016	3.510	5,019,898	0	0	0	0	0	11,195,679	06/27/2019
706108410		ARLINGTON	VA		02/13/2012	5.580	31,051,465	0	0	0	0	0	52,949,350	04/29/2019
706108428		ARLINGTON	VA		12/16/2010	5.870	20,031,911	0	0	0	0	0	40,117,279	12/09/2019
706108495		ARLINGTON	VA		03/23/2011	5.310	37,161,873	0	0	0	0	0	83,911,086	03/26/2019
706108672		ARLINGTON	VA		12/29/2011	4.660	18,789,328	0	0	0	0	0	38,633,271	09/13/2019
706108833		ARLINGTON	VA		08/08/2012	4.740	33,784,555	0	(10,614)	0	0	0	59,067,387	09/09/2019
706109131		ARLINGTON	VA		06/18/2013	3.050	5,278,948	0	0	0	0	0	12,225,004	06/18/2019
706109261		ARLINGTON	VA		10/01/2013	4.170	16,600,000	0	0	0	0	0	27,953,315	04/29/2019
706109470		ARLINGTON	VA		05/21/2014	4.650	1,172,463	0	0	0	0	0	1,448,815	09/09/2019
706110092		ARLINGTON	VA		07/05/2016	3.390	19,723,392	0	0	0	0	0	30,097,882	07/29/2019
706110530		ARLINGTON	VA		03/06/2019	4.120	21,175,414	0	0	0	0	0	37,229,244	03/06/2019
706108285		FAIRFAX	VA		06/02/2010	5.825	33,551,698	0	(187,484)	0	0	0	101,878,793	06/27/2019
706110246		FAIRFAX	VA		04/03/2017	3.760	3,939,315	0	0	0	0	0	19,026,983	06/18/2019
706108550		FALLS CHURCH	VA		04/11/2012	5.840	24,405,549	0	0	0	0	0	48,859,033	06/18/2019
706110325		FALLS CHURCH	VA		08/10/2017	4.450	5,895,000	0	0	0	0	0	8,397,560	06/14/2019
706110370		FALLS CHURCH	VA		08/17/2017	3.410	2,351,736	0	0	0	0	0	8,645,470	07/29/2019
706108334		HERNDON	VA		08/11/2010	5.810	36,116,954	0	(78,530)	0	0	0	107,725,464	04/29/2019
706109235		MCLEAN	VA		08/30/2013	4.100	44,859,056	0	0	0	0	0	338,593,606	08/29/2019
706109616		RESTON	VA		03/10/2015	4.330	12,826,718	0	0	0	0	0	17,626,317	06/18/2019
706110184		RESTON	VA		02/01/2019	3.050	10,306,837	0	51,755	0	0	0	20,246,689	06/27/2019
706110148		RUTHER GLEN	VA		07/20/2016	3.490	2,138,835	0	0	0	0	0	3,875,971	09/18/2019
706110567		VIENNA	VA		07/18/2018	4.220	10,788,000	0	0	0	0	0	16,925,434	07/29/2019
706109398		VIRGINIA BEACH	VA		03/17/2014	4.410	4,673,885	0	0	0	0	0	12,873,572	10/31/2019
706110975		VIRGINIA BEACH	VA		12/31/2019	4.999	3,740,000	0	0	0	0	0	5,251,657	12/31/2019
706109330		AUBURN	WA		02/03/2014	4.300	3,780,916	0	(213)	0	0	0	4,228,947	09/18/2019
706109743		AUBURN	WA		07/29/2019	3.570	1,719,595	0	0	0	0	0	3,696,001	09/13/2019
706110402		AUBURN	WA		08/04/2017	4.300	237,171	0	0	0	0	0	265,305	09/18/2019
706110681		AUBURN	WA		01/29/2019	4.380	94,834,075	0	0	0	0	0	127,631,635	01/29/2019
706110682		AUBURN	WA		01/29/2019	3.454	43,689,925	0	0	0	0	0	58,799,699	01/29/2019
706109450		BELLEVUE	WA		06/11/2014	4.980	44,159,405	0	0	0	0	0	82,973,474	12/11/2019
706110036		BELLEVUE	WA		05/06/2016	3.840	18,709,303	0	(771)	0	0	0	35,505,347	06/18/2019
706110758		BELLEVUE	WA		08/20/2019	3.830	9,900,000	0	0	0	0	0	15,056,538	08/20/2019
706109504		BOTHELL	WA		08/18/2014	4.340	3,624,357	0	0	0	0	0	10,450,116	04/29/2019
706109719		BOTHELL	WA		11/01/2018	3.990	10,418,487	0	17,488	0	0	0	22,699,013	09/13/2019
706109947		BOTHELL	WA		10/15/2015	3.980	7,119,833	0	0	0	0	0	12,413,489	06/27/2019
706110191		BOTHELL	WA		11/01/2018	3.610	24,634,014	0	169,308	0	0	0	43,875,555	09/09/2019
706110788		BOTHELL	WA		07/22/2019	3.620	3,195,000	0	0	0	0	0	4,559,777	07/22/2019
706110024		GIG HARBOR	WA		11/01/2018	3.330	10,240,931	0	69,045	0	0	0	22,021,585	04/29/2019
706110079		KENT	WA		08/23/2016	3.720	7,963,895	0	0	0	0	0	15,036,146	04/29/2019
706110902		KENT	WA		10/31/2019	3.150	32,830,000	0	0	0	0	0	63,673,465	10/31/2019
706109391		KIRKLAND	WA		03/20/2014	4.750	6,198,942	0	0	0	0	0	20,941,339	12/11/2019
706109688		KIRKLAND	WA		03/06/2015	4.170	23,343,095	0	0	0	0	0	34,862,538	12/11/2019
706110820		KIRKLAND	WA		09/03/2019	3.450	14,571,789	0	0	0	0	0	22,897,513	09/03/2019
706110821		KIRKLAND	WA		09/03/2019	3.450	23,790,676	0	0	0	0	0	36,607,764	09/03/2019
706109332		LONGVIEW	WA		02/03/2014	4.300	6,594,991	0	(371)	0	0	0	6,387,470	09/18/2019
706110404		LONGVIEW	WA		08/04/2017	4.300	133,670	0	0	0	0	0	129,477	09/18/2019

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110529		MAPLE VALLEY	WA		03/15/2019	4.510	18,215,000	0	0	0	0	0	24,928,565	09/09/2019
706110379		MERCER ISLAND	WA		07/07/2017	3.740	11,993,056	0	0	0	0	0	18,446,661	06/18/2019
706108812		REDMOND	WA		05/25/2012	3.900	10,600,000	0	0	0	0	0	30,098,737	06/18/2019
706108817		REDMOND	WA		02/15/2013	4.240	9,860,566	0	0	0	0	0	19,164,640	12/11/2019
706109684		REDMOND	WA		10/15/2014	3.700	23,713,022	0	0	0	0	0	39,476,809	12/16/2019
706109772		REDMOND	WA		11/01/2018	3.550	15,516,402	0	82,507	0	0	0	39,422,677	12/11/2019
706110291		REDMOND	WA		03/02/2017	3.600	6,778,230	0	1,538	0	0	0	22,739,794	12/16/2019
706110511		RENTON	WA		03/22/2018	4.020	6,310,000	0	0	0	0	0	9,878,561	07/29/2019
706108681		SEATTLE	WA		02/15/2012	3.950	5,619,745	0	0	0	0	0	9,604,724	07/29/2019
706109046		SEATTLE	WA		02/22/2013	3.570	15,946,240	0	(3,126)	0	0	0	40,005,620	06/27/2019
706109319		SEATTLE	WA		07/09/2014	4.880	23,645,631	0	0	0	0	0	51,318,783	12/16/2019
706109454		SEATTLE	WA		04/01/2014	4.660	2,699,692	0	0	0	0	0	9,961,525	06/18/2019
706109487		SEATTLE	WA		06/03/2014	3.440	26,275,225	0	(25,972)	0	0	0	68,742,945	04/29/2019
706110135		SEATTLE	WA		07/14/2016	3.100	89,968,016	0	303,776	0	0	0	152,742,941	07/29/2019
706110274		SEATTLE	WA		02/02/2017	4.060	5,000,000	0	0	0	0	0	6,614,396	07/29/2019
706110492		SEATTLE	WA		02/21/2018	3.660	15,500,000	0	0	0	0	0	21,052,898	06/27/2019
706110500		SEATTLE	WA		02/21/2018	3.710	26,185,000	0	0	0	0	0	37,379,396	09/13/2019
706110528		SEATTLE	WA		06/21/2018	4.260	10,155,000	0	0	0	0	0	14,351,854	12/09/2019
706110540		SEATTLE	WA		08/21/2018	4.370	7,054,085	0	0	0	0	0	10,679,504	06/27/2019
706110564		SEATTLE	WA		06/19/2018	4.510	9,233,342	0	0	0	0	0	13,876,180	06/27/2019
706110865		SEATTLE	WA		10/31/2019	5.136	9,941,488	0	0	0	0	0	18,879,680	10/31/2019
706110905		SEATTLE	WA		10/28/2019	3.160	35,000,000	0	0	0	0	0	50,920,820	10/28/2019
706110951		SEATTLE	WA		11/14/2019	3.040	66,247,500	0	0	0	0	0	104,701,194	11/14/2019
706111011		SNOQUALMIE	WA		12/31/2019	4.999	6,243,370	0	0	0	0	0	8,771,280	12/31/2019
706108715		SPOKANE	WA		05/07/2012	4.650	22,032,443	0	0	0	0	0	34,804,772	08/29/2019
706109742		TACOMA	WA		07/29/2019	3.570	658,696	0	0	0	0	0	1,842,481	09/13/2019
706110286		TUKWILA	WA		03/10/2017	3.990	3,350,000	0	0	0	0	0	6,480,216	12/11/2019
706109321		VANCOUVER	WA		02/03/2014	4.300	4,726,654	0	(266)	0	0	0	10,492,239	09/18/2019
706110393		VANCOUVER	WA		08/04/2017	4.300	334,385	0	(58)	0	0	0	742,358	09/18/2019
706109331		YELM	WA		02/03/2014	4.300	3,405,703	0	(192)	0	0	0	3,695,916	09/18/2019
706110403		YELM	WA		08/04/2017	4.300	137,442	0	0	0	0	0	149,168	09/18/2019
706109219		GRAND CHUTE	WI		05/01/2019	3.850	374,690	0	(1,009)	0	0	0	1,074,138	10/31/2019
706109735		MILWAUKEE	WI		11/01/2018	4.750	21,512,167	0	(78,018)	0	0	0	44,185,507	07/29/2019
57888*AA5		New Orleans	LA		05/18/2013	7.500	2,032,198	0	40,002	0	0	0	5,050,000	07/25/2019
0599999. Mortgages in good standing - Commercial mortgages-all other							19,699,624,654	0	(2,322,429)	0	3,502,709	47,095,469	47,680,914,588	XXX
752200008		ADELAIDE	AUS		11/28/2019	8.250	36,553,400	0	0	0	0	1,193,400	168,005,845	11/28/2019
752200004		WOLLONGONG	AUS		06/14/2019	8.500	25,833,412	0	0	0	0	240,712	171,474,142	06/14/2019
0699999. Mortgages in good standing - Mezzanine Loans							62,386,812	0	0	0	0	1,434,112	339,479,987	XXX
0899999. Total Mortgages in good standing							21,416,622,165	0	(2,424,851)	0	3,502,709	48,529,581	53,154,544,781	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
717611058		AKRON	IA		09/03/2015	4.700	452,438	0	0	0	0	0	1,056,418	09/20/2018
717611206		SIBLEY	IA		06/28/2016	3.200	4,320,000	0	0	0	0	0	9,513,655	06/22/2016
717611207		SIBLEY	IA		06/28/2016	3.850	5,760,000	0	0	0	0	0	12,684,882	06/22/2016
717611224		SIBLEY	IA		06/28/2016	2.950	970,000	0	0	0	0	0	2,136,174	06/22/2016
717610027		BEDFORD	IN		10/17/2008	7.100	680,732	0	0	0	0	0	2,726,230	06/28/2019
1799999. Mortgages with overdue interest over 90 days-Farm Mortgages							12,183,170	0	0	0	0	0	28,117,359	XXX
2499999. Total - Mortgages with overdue interest over 90 days							12,183,170	0	0	0	0	0	28,117,359	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							21,428,805,335	0	(2,424,851)	0	3,502,709	48,529,581	53,182,662,140	XXX

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
717611767	DUMAS	AR		12/13/2019	3.500	9,500,000	0	25,137,480
717611816	JONESBORO	AR		11/19/2019	3.450	1,177,780	0	2,411,788
717611723	MANILA	AR		06/26/2019	4.550	1,015,000	0	2,281,231
717611784	MORO	AR		11/27/2019	3.170	6,039,000	0	10,450,001
717611736	COURTLAND	CA		08/26/2019	4.060	1,000,000	0	2,444,909
717611678	DAVIS	CA		05/02/2019	5.030	6,500,000	0	12,473,000
717611800	EL CENTRO	CA		10/31/2019	3.650	2,810,000	0	4,710,000
717611777	ELK GROVE	CA		10/01/2019	3.370	506,250	0	1,480,312
717611756	EXETER	CA		11/20/2019	3.270	7,000,000	0	34,077,648
717611677	GREENFIELD	CA		01/04/2019	4.890	1,840,000	0	4,181,705
717610957	HOLT	CA		07/29/2019	3.350	407,400	0	1,892,119
717611715	HOLTVILLE	CA		07/03/2019	4.150	871,400	0	2,715,808
717611761	HOLTVILLE	CA		09/10/2019	3.850	311,220	0	969,705
717611660	LINDEN	CA		01/22/2019	4.370	1,700,000	0	2,886,813
717610790	LOST HILLS	CA		09/14/2015	3.600	0	6,278,250	59,637,943
717611733	NAPA	CA		06/05/2019	4.300	20,622,700	0	40,550,281
717611798	ORANGE COVE	CA		11/13/2019	3.250	1,750,000	0	2,884,000
717611757	OXNARD	CA		10/15/2019	3.800	3,005,500	0	4,293,616
717611785	RICHVALE	CA		10/07/2019	3.460	1,500,000	0	2,792,615
717611692	SONOMA	CA		04/08/2019	4.350	1,500,000	0	4,378,605
717611726	UKIAH	CA		07/01/2019	3.980	94,287,000	0	331,891,530
717611721	AMHERST	CO		07/26/2019	5.150	2,567,500	0	4,666,431
717611625	PUEBLO	CO		01/11/2019	4.650	5,000,000	0	13,345,876
717611667	PUEBLO	CO		01/11/2019	3.460	1,500,000	0	4,062,144
717611608	ARCADIA	FL		09/21/2018	4.540	0	2,500,000	8,800,863
717611613	FORT PIERCE	FL		02/07/2019	5.650	5,000,000	0	9,600,002
717611708	IMMOKALEE	FL		06/14/2019	4.050	21,347,500	0	30,851,522
717611724	INDIANTOWN	FL		05/22/2019	4.500	10,141,775	1,789,725	19,686,975
717611658	LIVINGSTON	IL		02/13/2019	4.350	1,476,800	0	3,408,993
717610862	TRIBUNE	KS		08/20/2014	4.400	0	3,034	13,752,265
717610960	TRIBUNE	KS		03/25/2015	4.600	0	16,575	3,061,645
717611698	CARO	MI		04/03/2019	5.700	6,000,000	0	10,823,612
717611703	CARO	MI		04/03/2019	5.150	4,500,000	0	8,117,695
717611670	GALESBURG	MN		03/06/2019	4.950	1,400,000	0	3,086,000
717611686	MOUNTAINLAKE	MN		03/21/2019	4.350	827,500	0	1,739,218
717611672	DUDLEY	MO		01/10/2019	4.600	3,555,370	0	14,969,985
717611760	ANGUILLA	MS		08/30/2019	4.450	848,975	0	1,391,815
717611775	ANGUILLA	MS		10/01/2019	3.750	275,000	0	1,152,000
717611681	ANTLERS	OK		03/14/2019	4.640	3,500,000	0	4,535,688
717611700	BOARDMAN	OR		03/01/2019	4.260	2,100,667	0	6,216,595
717611754	CARLTON	OR		07/25/2019	4.200	323,810	0	874,393
717611734	EUGENE	OR		06/19/2019	3.150	5,000,000	0	62,382,271
717611790	LEBANON	OR		10/09/2019	3.950	1,057,649	0	6,869,878
717611706	SILVERTON	OR		04/25/2019	5.900	700,000	0	728,642
717611684	HIGHMORE	SD		03/11/2019	5.650	900,000	0	3,240,001
717611741	SOUTH FULTON	TN		09/04/2019	4.400	2,087,500	0	4,315,688
717611779	LAONA	WI		10/11/2019	3.500	1,500,000	0	4,561,780
0199999. Mortgages in good standing - Farm Mortgages						244,953,296	10,587,584	800,783,086
706110075	BIRMINGHAM	AL		04/14/2016	3.754	0	606,124	28,178,647
752200007	BRISBANE	AUS		10/16/2019	5.500	5,234,078	0	53,604,279
752200001	MELBOURNE	AUS		04/08/2019	2.630	5,867,119	0	117,042,362
752000284	MORISSET	AUS		10/25/2019	3.340	10,960,000	0	15,379,928
752000329	SYDNEY	AUS		12/23/2019	3.400	47,609,100	0	249,526,864
752200003	SYDNEY	AUS		07/26/2019	4.750	8,053,333	11,128,564	96,226,825
752200006	SYDNEY	AUS		10/04/2019	6.000	10,106,894	0	32,035,449
706110993	CAVE CREEK	AZ		12/31/2019	4.999	7,080,000	0	9,940,810
706110294	CHANDLER	AZ		04/06/2017	4.160	0	66,984	17,275,635
706110982	GILBERT	AZ		12/31/2019	4.999	2,383,000	0	3,346,448
706110860	GLENDALE	AZ		08/29/2019	4.215	5,870,356	297,405	11,022,630
706110972	GLENDALE	AZ		12/31/2019	4.999	4,318,000	0	6,063,286
706110996	GLENDALE	AZ		12/31/2019	4.999	2,704,000	0	3,796,981
706110991	MESA	AZ		12/31/2019	4.999	2,362,000	0	3,317,010
706109768	PEORIA	AZ		03/13/2015	3.450	0	1,291,197	2,874,581
706109121	PHOENIX	AZ		05/01/2019	3.590	1,208,897	0	2,347,388

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
706109745	PHOENIX	AZ		07/29/2019	3.510	6,805,595	0	16,929,726
706109991	PHOENIX	AZ		05/01/2019	4.560	163,759	0	305,813
706110987	PHOENIX	AZ		12/31/2019	4.999	6,796,000	0	9,543,086
706110990	PHOENIX	AZ		12/31/2019	4.999	4,669,000	0	6,555,848
706110971	SCOTTSDALE	AZ		12/31/2019	4.999	11,075,000	0	15,550,229
706110978	SCOTTSDALE	AZ		12/31/2019	4.999	4,121,000	0	5,785,762
706108487	TEMPE	AZ		03/30/2011	5.570	0	782,573	2,619,275
706110101	BUENA PARK	CA		09/01/2019	3.210	396,647	0	1,090,487
706110749	BURBANK	CA		06/21/2019	3.720	64,517,000	0	107,439,952
706110223	CARSON	CA		01/19/2017	3.430	0	2,051,826	9,234,376
706110946	CARSON	CA		12/16/2019	3.280	21,284,100	0	48,349,820
706108749	CASTRO VALLEY	CA		10/16/2012	4.530	0	2,617,251	43,301,184
706109970	CASTRO VALLEY	CA		02/22/2016	4.190	0	718,140	12,111,281
706108583	CHINO	CA		10/03/2011	4.680	0	1,782,371	29,789,047
706110622	CHINO HILLS	CA		03/04/2019	4.180	44,633,900	0	65,731,480
706109270	CITY OF INDUSTRY	CA		05/01/2019	4.220	2,550,363	0	2,090,327
706110833	CITY OF INDUSTRY	CA		09/17/2019	3.860	3,835,000	0	5,012,393
706110834	CITY OF INDUSTRY	CA		09/17/2019	3.860	3,596,000	0	4,697,207
706110835	CITY OF INDUSTRY	CA		09/17/2019	3.860	4,159,000	0	5,595,870
706110836	CITY OF INDUSTRY	CA		09/16/2019	3.860	1,137,500	0	1,493,843
706110837	CITY OF INDUSTRY	CA		09/16/2019	3.860	1,862,900	0	2,523,026
706110838	CITY OF INDUSTRY	CA		09/16/2019	3.860	2,704,000	0	3,636,649
706110839	CITY OF INDUSTRY	CA		09/16/2019	3.860	4,313,400	0	5,640,213
706110840	CITY OF INDUSTRY	CA		09/16/2019	3.860	2,294,500	0	2,999,216
706108330	COMPTON	CA		05/01/2019	5.600	2,594,482	0	16,027,456
706109274	CONCORD	CA		10/16/2013	4.540	0	3,629,829	33,537,114
706108523	COSTA MESA	CA		05/12/2011	4.680	0	6,995,434	898,040,897
706110238	COSTA MESA	CA		12/28/2016	3.190	0	1,181,003	70,023,183
706110310	COSTA MESA	CA		06/30/2017	3.470	0	46,433,862	449,801,201
706110203	DANVILLE	CA		05/22/2017	4.280	0	691,686	5,048,963
706110898	DANVILLE	CA		11/05/2019	3.870	10,550,000	0	24,455,282
706110904	GARDEN GROVE	CA		12/10/2019	3.150	27,000,000	0	48,654,267
706110737	GOLETA	CA		07/11/2019	3.570	17,900,000	0	83,510,716
706110817	HUNTINGTON BEACH	CA		07/17/2019	3.410	50,416,000	0	85,718,912
706108997	IRVINE	CA		01/10/2013	3.900	0	4,483,506	60,326,071
706110523	IRVINE	CA		01/30/2019	4.250	36,862,000	0	53,428,020
706108417	LA MESA	CA		12/16/2010	4.600	0	11,116,376	4,323,681
706110822	LOS ANGELES	CA		08/12/2019	3.470	64,725,000	0	93,816,066
706110853	LOS ANGELES	CA		10/03/2019	3.520	29,650,180	0	41,464,014
706108536	ONTARIO	CA		06/03/2011	4.780	0	5,555,161	272,722,434
706109897	ONTARIO	CA		07/17/2019	3.900	6,058,909	0	2,672,942
706110947	PACIFICA	CA		12/03/2019	3.150	9,022,500	0	13,455,960
706110958	PALO ALTO	CA		12/06/2019	3.300	45,000,000	0	92,747,406
706108572	PICO RIVERA	CA		05/01/2019	4.800	3,100,307	0	8,852,455
706111010	PLEASANTON	CA		12/31/2019	4.999	8,569,130	0	12,037,674
706110742	RANCHO CORDOVA	CA		12/13/2019	3.350	3,493,669	0	5,399,797
706110746	RANCHO CORDOVA	CA		12/13/2019	3.350	4,226,842	0	6,290,339
706109240	RANCHO MIRAGE	CA		09/27/2013	4.110	0	675,433	32,503,936
706109797	REDWOOD CITY	CA		05/13/2015	3.680	0	846,373	7,254,698
706110843	REDWOOD CITY	CA		07/25/2019	3.300	46,221,480	0	84,124,861
706110819	SAN BERNARDINO	CA		08/09/2019	3.380	98,880,000	0	139,345,632
706108930	SAN DIEGO	CA		12/20/2012	3.940	0	4,244,592	20,472,768
706108931	SAN DIEGO	CA		11/28/2012	3.910	0	4,232,978	88,123,736
706108984	SAN DIEGO	CA		02/07/2013	4.020	0	4,432,983	13,304,274
706110670	SAN DIEGO	CA		01/22/2019	3.404	48,896,410	0	90,146,516
706110764	SAN DIEGO	CA		07/10/2019	3.660	103,429,500	0	203,523,780
706108466	SAN FRANCISCO	CA		04/01/2011	5.780	0	4,365,840	31,296,446
706109844	SAN FRANCISCO	CA		07/29/2019	3.240	5,037,190	3,003,800	15,692,592
706110766	SAN FRANCISCO	CA		06/05/2019	3.570	79,046,000	0	127,933,930
706108299	SAN JOSE	CA		09/13/2010	6.000	0	6,298,081	60,222,772
706110863	SAN JOSE	CA		11/20/2019	3.100	48,800,000	0	68,982,048
706110481	SANTA CLARA	CA		03/06/2018	3.620	0	235,868	108,510,019
706110533	SANTA CLARITA	CA		03/30/2018	3.715	0	854,378	16,104,092
706110997	SANTA CLARITA	CA		12/31/2019	4.999	10,412,000	0	14,619,790
706108533	SANTA FE SPRINGS	CA		08/01/2019	5.070	1,850,007	0	7,259,746

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706110028	SANTA FE SPRINGS	CA		03/15/2016	3.190	0	1,351,316	5,905,091
706110731	SANTA FE SPRINGS	CA		06/27/2019	3.800	54,385,000	0	81,293,263
706110826	SANTA MONICA	CA		08/15/2019	2.791	86,074,070	0	636,195,485
706108825	UNION CITY	CA		08/15/2012	4.010	0	5,437,290	26,528,103
706110666	WALNUT	CA		01/15/2019	4.660	9,600,000	0	8,325,471
706110365	WALNUT CREEK	CA		05/01/2018	3.380	0	16,082,083	45,481,048
706110297	AURORA	CO		04/06/2017	4.160	0	53,928	11,959,682
706108283	BOULDER	CO		06/02/2010	5.825	0	2,498,741	76,096,934
706109237	CENTENNIAL	CO		08/20/2013	3.600	0	6,280,811	51,469,412
706110705	DENVER	CO		02/25/2019	4.110	38,250,000	0	64,810,950
706110801	DENVER	CO		08/14/2019	4.590	8,735,000	0	13,244,600
706110973	LITTLETON	CO		12/31/2019	4.999	9,027,000	0	12,674,495
706109253	PARKER	CO		08/30/2013	4.070	0	4,477,433	34,559,200
706111007	PARKER	CO		12/31/2019	4.999	3,704,310	0	5,203,422
706111009	PARKER	CO		12/31/2019	4.999	2,826,620	0	3,971,082
706110193	BRANFORD	CT		10/27/2016	3.650	0	2,318,067	8,081,611
706108384	DANBURY	CT		05/01/2019	5.500	5,049,313	0	23,100,049
706108396	DANBURY	CT		05/01/2019	5.500	462,667	0	2,116,649
706108397	DANBURY	CT		05/01/2019	5.500	234,790	0	1,074,138
706110828	GREENWICH	CT		11/21/2019	3.700	86,732,000	0	152,176,004
706108279	WASHINGTON	DC		04/16/2010	5.750	0	6,500,828	331,471,629
706108366	WASHINGTON	DC		09/14/2010	5.100	0	5,142,145	156,869,864
706108423	WASHINGTON	DC		12/16/2010	4.690	0	3,025,330	32,225,410
706108573	WASHINGTON	DC		05/01/2019	4.400	3,840,295	0	23,765,015
706108675	WASHINGTON	DC		12/15/2011	4.370	0	4,387,036	93,556,562
706108981	WASHINGTON	DC		11/16/2012	3.830	0	1,875,585	101,433,467
706109916	WASHINGTON	DC		08/01/2019	3.520	22,654,300	2,534,546	40,607,489
706110657	WASHINGTON	DC		07/03/2019	3.750	6,998,100	0	17,212,034
706110671	WASHINGTON	DC		01/22/2019	3.404	59,453,590	0	106,246,515
706110755	WASHINGTON	DC		08/15/2019	3.500	23,293,000	0	36,803,154
706110762	WASHINGTON	DC		08/01/2019	3.750	1,070,000	0	1,545,239
706110793	WASHINGTON	DC		11/01/2019	3.450	1,020,000	0	1,605,788
706110744	CLAYMONT	DE		12/13/2019	3.350	4,471,825	0	6,417,740
706110745	CLAYMONT	DE		12/13/2019	3.350	6,550,629	0	9,399,874
706110743	NEW CASTLE	DE		12/13/2019	3.350	10,742,852	0	16,601,670
754000320	VIRUM	DNK		12/19/2019	1.660	41,781,157	0	55,719,006
750000322	HELSINKI	FIN		12/19/2019	1.940	25,956,092	0	40,022,161
706110880	DAVENPORT	FL		11/19/2019	3.700	106,585,780	0	176,701,039
706110998	FORT LAUDERDALE	FL		12/31/2019	4.999	8,199,000	0	11,512,829
706110722	MEDLEY	FL		04/03/2019	4.090	98,311,400	0	344,514,560
706108642	MIAMI	FL		11/10/2011	4.500	0	23,079,304	593,569,116
706110747	MIAMI	FL		12/13/2019	3.350	1,829,383	0	2,826,548
706108373	NORTH MIAMI BEACH	FL		10/14/2010	4.000	0	561,035	30,131,875
706108313	ORLANDO	FL		08/10/2010	5.250	0	3,533,984	625,407,654
706110308	ORLANDO	FL		05/22/2017	4.050	0	478,050	84,112,640
706109213	PALM HARBOR	FL		09/04/2013	3.990	0	1,762,120	26,624,616
706110194	ST PETERSBURG	FL		10/27/2016	3.650	0	5,404,223	26,919,233
706110266	TAMPA	FL		02/28/2017	3.860	0	582,617	7,221,591
706110377	TAMPA	FL		06/21/2017	3.954	0	373,885	30,264,829
706110961	TAMPA	FL		12/03/2019	3.552	34,500,000	0	45,985,800
706110816	WINTER GARDEN	FL		07/12/2019	3.250	12,187,000	0	19,686,014
706108979	ATLANTA	GA		11/19/2012	3.920	0	10,508,347	34,198,426
706110249	ATLANTA	GA		12/20/2016	4.730	0	297,921	61,405,825
706110706	ATLANTA	GA		03/06/2019	3.365	22,078,489	589,214	33,979,057
706110707	ATLANTA	GA		03/06/2019	3.365	15,085,055	1,054,490	23,891,149
706110708	ATLANTA	GA		03/06/2019	3.315	13,337,237	968,661	20,873,900
706110709	ATLANTA	GA		03/06/2019	3.315	25,778,994	653,064	39,043,457
706110710	ATLANTA	GA		03/06/2019	3.415	18,078,842	710,359	26,349,931
706110852	ATLANTA	GA		07/30/2019	3.340	26,775,000	0	39,931,296
706110859	DECATUR	GA		09/16/2019	3.810	12,419,233	0	19,491,942
706109986	FAIRBURN	GA		05/01/2019	4.560	324,851	0	565,560
706110870	PEACHTREE CORNERS	GA		09/13/2019	3.010	34,500,000	0	50,715,738
749000295	CRAWLEY	GBR		10/31/2019	4.294	3,576,644	0	5,612,525
749000298	HODDESDON	GBR		12/24/2019	2.769	18,867,400	0	39,629,359
749000285	LONDON	GBR		06/25/2019	4.299	11,743,116	0	10,009,412

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
749000332	LONDON	GBR		12/31/2019	3.170	63,292,350	0	168,718,165
749000333	LONDON	GBR		12/19/2019	4.220	3,741,195	0	11,159,431
706110804	HONOLULU	HI		06/24/2019	3.560	60,882,500	0	89,400,086
706110442	AURORA	IL		10/12/2017	3.440	0	685,749	43,912,516
706109770	CARY	IL		03/13/2015	3.450	0	1,096,941	5,307,617
706109044	CHICAGO	IL		02/22/2013	4.500	0	1,483,068	38,287,102
706111020	CHICAGO	IL		12/19/2019	3.470	10,313,350	0	14,350,198
706110980	GENEVA	IL		12/31/2019	4.999	6,783,000	0	9,521,448
706110988	LEMONT	IL		12/31/2019	4.999	7,034,000	0	9,876,876
706110296	LOMBARD	IL		04/06/2017	4.160	0	65,281	12,134,127
706110992	NAPERVILLE	IL		12/31/2019	4.999	828,000	0	1,163,124
706108856	OAK BROOK	IL		06/29/2012	3.660	0	10,920,067	268,942,636
706109218	PEORIA	IL		05/01/2019	3.850	780,582	0	1,900,240
706109012	RIVER GROVE	IL		03/01/2013	3.950	0	5,014,510	17,102,595
706108691	SCHAUMBURG	IL		02/17/2012	4.500	0	3,043,731	129,155,796
706109123	UNIVERSITY PARK	IL		05/01/2019	3.590	1,942,951	0	4,069,692
706109987	UNIVERSITY PARK	IL		05/01/2019	4.560	658,758	0	1,327,022
706109221	ELKHART	IN		05/01/2019	3.850	187,958	0	502,864
706110698	ELKHART	IN		03/15/2019	4.300	6,200,000	0	9,025,821
706109244	INDIANAPOLIS	IN		09/27/2013	4.110	0	562,861	20,244,221
706110696	MISHAWAKA	IN		03/15/2019	4.300	14,100,000	0	20,363,997
706109765	OVERLAND PARK	KS		03/13/2015	3.450	0	2,649,260	6,588,980
706109766	OVERLAND PARK	KS		03/13/2015	3.450	0	467,482	2,347,294
706109767	SHAWNEE	KS		03/13/2015	3.450	0	913,638	4,910,115
706110953	ERLANGER	KY		11/08/2019	3.200	24,066,594	0	97,804,414
706108311	BOSTON	MA		07/30/2010	5.570	0	4,617,393	40,434,224
706109961	MILFORD	MA		11/24/2015	3.690	0	2,448,974	25,017,771
706109962	MILFORD	MA		11/24/2015	3.690	0	2,409,674	22,211,557
706108481	PEABODY	MA		04/28/2011	5.050	0	10,792,600	30,025,554
706109116	PEABODY	MA		06/18/2013	3.300	0	1,919,237	67,441,038
706110179	PEABODY	MA		12/15/2016	3.510	0	3,150,551	8,987,969
706108461	BETHESDA	MD		01/31/2011	4.820	0	5,229,833	115,105,138
706111000	GAITHERSBURG	MD		12/31/2019	4.999	3,710,000	0	5,209,829
706110966	NOTTINGHAM	MD		12/06/2019	3.280	58,004,500	0	91,090,969
706110969	NOTTINGHAM	MD		12/06/2019	3.163	59,740,800	0	93,817,767
706108281	OWINGS MILLS	MD		06/02/2010	5.825	0	3,198,117	101,121,165
706110999	PHOENIX	MD		12/31/2019	4.999	996,000	0	1,398,943
706108980	SILVER SPRING	MD		12/12/2012	3.650	0	1,669,130	27,104,094
706109157	SILVER SPRING	MD		07/19/2013	3.470	0	5,032,805	22,421,633
706109840	SILVER SPRING	MD		05/01/2019	4.270	5,015,710	0	4,469,133
706109860	SILVER SPRING	MD		05/01/2019	5.070	359,694	0	678,394
706109861	SILVER SPRING	MD		05/01/2019	5.480	646,827	0	1,061,462
706109220	BATTLE CREEK	MI		05/01/2019	3.850	215,600	0	503,185
706109223	GRAND RAPIDS	MI		05/01/2019	3.850	132,677	0	367,631
706109222	KALAMAZOO	MI		05/01/2019	3.850	135,330	0	365,061
706110699	LANSING	MI		03/15/2019	4.300	7,500,000	0	10,818,097
706108587	NOVI	MI		09/22/2011	4.750	0	2,925,054	46,222,211
706109039	TROY	MI		08/12/2013	4.200	0	10,505,139	219,569,486
706110984	ANDOVER	MN		12/31/2019	4.999	2,776,000	0	3,897,362
706108491	HOPKINS	MN		03/30/2011	5.570	0	451,485	3,314,080
706109247	MINNEAPOLIS	MN		08/30/2013	4.200	0	2,032,968	24,880,091
706109193	O FALLON	MO		05/01/2019	3.590	647,329	0	522,260
706109194	O FALLON	MO		05/01/2019	3.590	962,070	0	1,782,157
706109195	O FALLON	MO		05/01/2019	3.590	192,420	0	478,814
706109988	O FALLON	MO		05/01/2019	4.560	38,914	0	93,128
706109989	O FALLON	MO		05/01/2019	4.560	204,940	0	159,016
706109990	O FALLON	MO		05/01/2019	4.560	232,858	0	414,842
706109769	ST LOUIS	MO		03/13/2015	3.450	0	1,363,250	7,677,736
706110295	ST LOUIS	MO		04/06/2017	4.160	0	51,089	12,537,602
706110719	CHARLOTTE	NC		04/11/2019	3.254	32,190,000	0	42,141,212
706110815	CHARLOTTE	NC		07/12/2019	3.430	8,255,000	0	13,014,053
706111016	CHARLOTTE	NC		12/19/2019	3.787	40,000,000	0	53,157,989
706110265	DURHAM	NC		02/28/2017	3.860	0	461,016	5,803,517
706108490	LINCOLN	NE		03/30/2011	5.570	0	1,665,477	10,522,316
706110553	AVENEL	NJ		06/21/2018	4.430	0	5,013,557	14,299,529

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706110741	BRIDGEWATER	NJ		12/13/2019	3.350	3,243,360	0	5,012,712
706108374	CARTERET	NJ		08/01/2019	4.600	4,105,056	0	8,828,084
706108392	CLIFTON	NJ		10/12/2010	4.000	0	3,612,475	37,888,712
706109167	CLIFTON	NJ		06/14/2013	3.200	0	11,583,168	134,535,698
706110757	MANAHAWKIN	NJ		07/31/2019	3.540	5,100,000	0	9,180,035
706110441	NEWARK	NJ		12/14/2017	3.630	0	942,370	21,860,969
706110693	SOMERSET	NJ		03/25/2019	4.090	19,407,000	0	39,220,146
706108282	WAYNE	NJ		06/02/2010	5.825	0	2,749,974	67,737,487
750000274	AMSTERDAM	NLD		03/27/2019	1.270	28,820,100	0	97,647,781
750000275	AMSTERDAM	NLD		12/20/2019	1.360	84,800,250	0	292,943,343
750000296	AMSTERDAM	NLD		07/31/2019	1.600	1,293,999	0	1,885,786
706110831	SPARKS	NV		08/09/2019	3.500	19,550,000	0	31,031,817
706110874	AVON	NY		10/25/2019	3.815	1,437,700	0	1,884,248
706110879	BALDWINSVILLE	NY		11/25/2019	3.490	27,670,660	0	35,970,157
706110892	BUFFALO	NY		10/25/2019	3.765	2,020,143	0	2,514,752
706110875	CAMILLUS	NY		10/25/2019	3.490	11,354,100	0	14,698,705
706110884	CAMILLUS	NY		11/25/2019	3.765	9,005,929	0	11,299,758
706110873	CANANDAIGUA	NY		10/25/2019	3.815	10,465,400	0	13,774,449
706110885	CHEEKTOWAGA	NY		10/25/2019	3.765	121,013,096	0	36,782,897
706109956	EAST NORTHPORT	NY		12/09/2015	3.600	0	1,552,371	20,106,866
706110871	FAIRPORT	NY		10/25/2019	3.815	17,285,000	0	22,799,502
706110887	FAIRPORT	NY		10/25/2019	3.765	12,375,006	0	15,589,641
706110891	GREECE	NY		10/25/2019	3.765	9,351,308	0	12,238,158
706110748	MIDDLETOWN	NY		12/13/2019	3.350	2,721,440	0	4,205,457
706108731	NEW YORK	NY		05/31/2012	4.190	0	2,356,912	26,949,145
706108901	NEW YORK	NY		09/26/2012	4.400	0	3,720,462	42,553,397
706108902	NEW YORK	NY		09/26/2012	4.400	0	1,049,361	12,002,240
706110460	NEW YORK	NY		01/08/2018	4.210	0	704,102	76,816,968
706110713	NEW YORK	NY		04/23/2019	4.190	18,302,000	0	31,795,066
706110725	NEW YORK	NY		06/06/2019	3.650	42,408,000	0	88,942,951
706110734	NEW YORK	NY		05/23/2019	3.610	103,082,944	0	202,568,021
706110950	NEW YORK	NY		11/20/2019	3.420	64,194,000	0	134,769,582
706110954	NEW YORK	NY		12/20/2019	3.500	3,120,000	0	7,953,162
706108674	ROCHESTER	NY		04/06/2012	4.250	0	1,675,578	15,739,807
706110872	ROCHESTER	NY		10/25/2019	3.815	8,942,900	0	11,676,762
706110878	ROCHESTER	NY		10/25/2019	3.610	15,238,000	0	19,664,986
706110883	ROCHESTER	NY		10/25/2019	3.765	6,614,340	0	8,158,772
706110888	ROCHESTER	NY		10/25/2019	3.765	3,883,888	0	4,820,974
706110895	ROCHESTER	NY		10/25/2019	3.765	2,776,068	0	3,459,016
706110689	SHIRLEY	NY		02/15/2019	4.710	24,990,000	0	36,018,754
706110882	VICTOR	NY		10/25/2019	3.765	16,291,478	0	22,239,170
706110893	VICTOR	NY		10/25/2019	3.765	5,043,841	0	6,977,303
706110896	VICTOR	NY		10/25/2019	3.765	8,575,834	0	11,192,897
706110897	WEBSTER	NY		10/25/2019	3.765	15,431,288	0	20,437,333
706108215	WHITE PLAINS	NY		05/03/2010	6.000	0	6,129,080	677,488,838
706109217	BATAVIA	OH		05/01/2019	3.850	537,341	0	1,732,267
706111008	DUBLIN	OH		12/31/2019	4.999	5,556,070	0	7,805,411
706110683	GROVE CITY	OH		03/18/2019	4.070	129,000,000	0	176,084,865
706110981	MEDINA	OH		12/31/2019	4.999	2,076,000	0	2,914,467
706111001	MEDINA	OH		12/31/2019	4.999	4,867,000	0	6,834,229
706110989	SOLON	OH		12/31/2019	4.999	2,516,000	0	3,533,029
706110864	HAPPY VALLEY	OR		10/31/2019	5.136	20,438,388	0	34,755,345
706110866	HILLSBORO	OR		10/31/2019	5.136	9,681,671	0	16,356,139
706108560	PORTLAND	OR		08/11/2011	5.170	0	4,491,830	56,010,976
706109005	PORTLAND	OR		08/13/2013	5.950	0	462,115	2,262,542
706110851	PORTLAND	OR		08/06/2019	3.640	1,631,500	0	2,330,658
706110889	AVALON	PA		10/25/2019	3.765	4,691,946	0	5,788,688
706109966	BEDFORD	PA		01/15/2016	3.990	0	586,106	50,461,422
706108456	BENSALEM	PA		08/01/2013	4.580	0	1,588,269	12,991,186
706110894	CANONSBURG	PA		10/25/2019	3.765	12,081,760	0	15,349,842
706110876	HARRISBURG	PA		10/25/2019	3.815	20,120,000	0	27,333,000
706110886	HARRISBURG	PA		10/25/2019	3.765	45,603,104	0	19,321,031
706110712	KING OF PRUSSIA	PA		03/27/2019	4.090	86,572,867	0	131,117,948
706109865	PHILADELPHIA	PA		06/23/2015	3.480	0	1,024,330	40,403,525
706109256	PITTSBURGH	PA		09/27/2013	4.110	0	916,659	19,491,816

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706110890	PITTSBURGH	PA		10/25/2019	3.765	15,724,534	0	20,027,450
706110877	LEXINGTON	SC		10/25/2019	3.815	17,890,000	0	24,924,965
753000321	BROMMA	SWE		12/19/2019	2.550	17,005,031	0	27,280,023
706109755	MEMPHIS	TN		02/20/2015	2.870	0	3,201,401	11,867,166
706109756	MEMPHIS	TN		02/20/2015	2.870	0	1,032,946	4,446,983
706109757	MEMPHIS	TN		02/20/2015	2.870	0	446,650	1,235,682
706109758	MEMPHIS	TN		02/20/2015	2.870	0	944,575	3,615,616
706109759	MEMPHIS	TN		02/20/2015	2.870	0	221,366	820,628
706109760	MEMPHIS	TN		02/20/2015	2.870	0	2,327,500	8,728,293
706109932	ARLINGTON	TX		10/19/2015	3.320	0	360,181	5,838,248
706109933	ARLINGTON	TX		10/19/2015	3.320	0	267,313	4,861,240
706108385	AUSTIN	TX		08/27/2010	5.750	0	4,194,394	41,451,539
706109029	AUSTIN	TX		12/28/2012	3.650	0	2,302,671	44,598,296
706109238	AUSTIN	TX		09/27/2013	4.110	0	2,267,524	20,756,181
706109243	AUSTIN	TX		09/27/2013	4.110	0	1,206,130	46,180,454
706110659	AUSTIN	TX		06/28/2019	3.550	180,365,500	0	265,313,338
706110688	AUSTIN	TX		02/27/2019	5.030	2,946,000	0	4,770,282
706111002	AUSTIN	TX		12/31/2019	4.999	7,266,000	0	10,202,210
706111003	AUSTIN	TX		12/31/2019	4.999	3,748,000	0	5,262,752
706110065	CARROLLTON	TX		03/15/2016	3.360	0	7,255,050	17,573,731
706110264	CARROLLTON	TX		02/28/2017	3.860	0	380,840	5,407,153
706111005	CEDAR PARK	TX		12/31/2019	4.999	10,241,000	0	14,379,524
706109929	COPPELL	TX		10/19/2015	3.320	0	321,928	7,059,058
706109930	COPPELL	TX		10/19/2015	3.320	0	341,054	6,021,519
706109931	COPPELL	TX		10/19/2015	3.320	0	419,405	7,341,450
706108488	DALLAS	TX		03/30/2011	5.570	0	632,078	3,015,250
706108526	DALLAS	TX		05/31/2011	4.750	0	4,100,277	98,539,017
706109185	DALLAS	TX		08/26/2013	4.030	0	1,122,176	7,673,808
706110974	DALLAS	TX		12/31/2019	4.999	4,934,000	0	6,928,038
706110704	DFW AIRPORT	TX		04/08/2019	4.220	2,067,000	0	2,829,036
706108999	FORT WORTH	TX		02/22/2013	4.500	0	1,967,813	59,799,062
706109184	FORT WORTH	TX		08/26/2013	4.030	0	738,568	4,630,459
706109186	FORT WORTH	TX		08/26/2013	4.030	0	1,598,701	8,753,241
706109187	FORT WORTH	TX		08/26/2013	4.030	0	711,758	4,129,839
706110995	FORT WORTH	TX		12/31/2019	4.999	5,616,000	0	7,886,057
706110986	FRISCO	TX		12/31/2019	4.999	2,832,000	0	3,976,486
706110717	GARLAND	TX		05/20/2019	3.960	2,765,875	0	4,212,411
706110718	GARLAND	TX		05/20/2019	3.960	1,558,574	0	2,373,769
706110715	GRAND PRAIRIE	TX		05/20/2019	3.960	2,565,906	0	3,908,518
706110716	GRAND PRAIRIE	TX		05/20/2019	3.960	1,844,644	0	2,809,280
706109459	GRAPEVINE	TX		05/01/2014	3.040	0	4,994,746	20,690,516
706110723	GRAPEVINE	TX		04/30/2019	3.680	9,905,000	0	15,493,444
706110979	GRAPEVINE	TX		12/31/2019	4.999	14,208,000	0	19,950,000
706108411	HOUSTON	TX		05/12/2011	5.180	0	4,464,303	27,547,329
706108424	HOUSTON	TX		12/28/2010	4.390	0	3,472,396	66,801,486
706108489	HOUSTON	TX		03/30/2011	5.570	0	983,233	4,959,191
706109045	HOUSTON	TX		02/22/2013	4.500	0	1,054,186	19,095,467
706109242	HOUSTON	TX		09/27/2013	4.110	0	804,086	3,716,339
706110881	HOUSTON	TX		09/26/2019	4.550	8,741,000	0	12,395,679
706110956	HOUSTON	TX		10/31/2019	3.604	9,450,000	0	12,338,100
706110977	HOUSTON	TX		12/31/2019	4.999	2,025,000	0	2,842,867
706111027	HOUSTON	TX		12/17/2019	3.590	99,128,000	0	158,874,614
706109717	IRVING	TX		02/01/2019	3.480	6,711,817	0	5,951,522
706110711	IRVING	TX		03/05/2019	3.204	30,533,000	0	39,524,034
706110994	KATY	TX		12/31/2019	4.999	6,206,000	0	8,713,667
706111006	LANTANA	TX		12/31/2019	4.999	7,759,000	0	10,894,981
706110983	LUBBOCK	TX		12/31/2019	4.999	4,378,000	0	6,147,543
706110985	MANSFIELD	TX		12/31/2019	4.999	906,000	0	1,271,438
706108878	RICHARDSON	TX		06/29/2012	3.920	0	8,109,481	32,456,886
706109133	RICHARDSON	TX		06/28/2013	4.350	0	440,875	1,746,240
706109156	SAN ANTONIO	TX		06/26/2013	3.480	0	4,166,660	20,478,593
706110261	SAN ANTONIO	TX		02/28/2017	3.860	0	446,317	3,099,949
706110976	SAN ANTONIO	TX		12/31/2019	4.999	4,087,000	0	5,738,971
706111004	SAN ANTONIO	TX		12/31/2019	4.999	13,322,000	0	18,705,286
706108648	SPRING	TX		12/05/2011	4.880	0	4,193,857	59,617,417

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706109713	SALT LAKE CITY	UT		12/12/2014	3.260	0	5,577,803	13,578,899
706108284	ALEXANDRIA	VA		06/02/2010	5.825	0	1,663,564	50,893,574
706109208	ALEXANDRIA	VA		06/20/2013	3.620	0	2,006,078	6,027,903
706110530	ARLINGTON	VA		03/06/2019	4.120	21,420,000	0	37,229,244
706108285	FAIRFAX	VA		06/02/2010	5.825	0	3,605,520	101,878,793
706108334	HERNDON	VA		08/11/2010	5.810	0	9,597,148	107,725,464
706110184	RESTON	VA		02/01/2019	3.050	10,459,587	0	20,246,689
706110975	VIRGINIA BEACH	VA		12/31/2019	4.999	3,740,000	0	5,251,657
706109743	AUBURN	WA		07/29/2019	3.570	1,736,875	0	3,696,001
706110681	AUBURN	WA		01/29/2019	4.380	94,834,075	0	127,631,635
706110682	AUBURN	WA		01/29/2019	3.454	43,689,925	0	58,799,699
706110036	BELLEVUE	WA		05/06/2016	3.840	0	416,725	35,505,347
706110758	BELLEVUE	WA		08/20/2019	3.830	9,900,000	0	15,056,538
706110788	BOTHELL	WA		07/22/2019	3.620	3,195,000	0	4,559,777
706110902	KENT	WA		10/31/2019	3.150	32,830,000	0	63,673,465
706110820	KIRKLAND	WA		09/03/2019	3.450	14,700,000	0	22,897,513
706110821	KIRKLAND	WA		09/03/2019	3.450	24,000,000	0	36,607,764
706110529	MAPLE VALLEY	WA		03/15/2019	4.510	18,215,000	0	24,928,565
706110291	REDMOND	WA		03/02/2017	3.600	0	1,455,647	22,739,794
706110135	SEATTLE	WA		07/14/2016	3.100	0	39,582,505	152,742,941
706110865	SEATTLE	WA		10/31/2019	5.136	9,970,093	0	18,879,680
706110905	SEATTLE	WA		10/28/2019	3.160	35,000,000	0	50,920,820
706110951	SEATTLE	WA		11/14/2019	3.040	66,247,500	0	104,701,194
706111011	SNOQUALMIE	WA		12/31/2019	4.999	6,243,370	0	8,771,280
706109742	TACOMA	WA		07/29/2019	3.570	665,382	0	1,842,481
706109219	GRAND CHUTE	WI		05/01/2019	3.850	398,694	0	1,074,138
57888*AA5	New Orleans	LA		05/18/2013	7.500	1,992,193	0	5,050,000
0599999. Mortgages in good standing - Commercial mortgages-all other						4,437,526,338	515,524,559	17,005,112,494
752200008	ADELAIDE	AUS		11/28/2019	8.250	35,360,000	0	168,005,845
752200004	WOLLONGONG	AUS		06/14/2019	8.500	25,592,700	0	171,474,142
0699999. Mortgages in good standing - Mezzanine Loans						60,952,700	0	339,479,987
0899999. Total Mortgages in good standing						4,743,432,334	526,112,143	18,145,375,567
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						4,743,432,334	526,112,143	18,145,375,567

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717611179	CASH	AR		06/27/2016	05/09/2019	3,954,460	0	0	0	0	0	0	3,954,460	3,954,460	0	0	0
717610676	DUMAS	AR		10/10/2013	12/13/2019	9,644,435	0	0	0	0	0	0	9,487,344	9,487,344	0	0	0
717611086	HARRISBURG	AR		12/17/2015	12/23/2019	1,663,608	0	0	0	0	0	0	1,617,842	1,617,842	0	0	0
717611072	JONESBORO	AR		08/27/2015	11/19/2019	3,301,713	0	0	0	0	0	0	3,230,413	3,230,413	0	0	0
717611071	WALNUT RIDGE	AR		07/30/2015	05/15/2019	6,590,749	0	0	0	0	0	0	6,590,749	6,590,749	0	0	0
752000114	REDFERN	AUS		11/18/2015	12/19/2019	10,327,293	0	0	0	0	0	132,025	10,459,318	10,060,788	(398,530)	0	(398,530)
706109669	CAVE CREEK	AZ		12/12/2014	12/31/2019	2,740	0	0	0	0	0	0	2,626	2,626	0	0	0
706108866	GILBERT	AZ		06/29/2012	02/11/2019	7,096,874	0	0	0	0	0	0	7,072,287	7,072,287	0	0	0
706109662	GILBERT	AZ		12/12/2014	12/31/2019	168,494	0	0	0	0	0	0	161,492	161,492	0	0	0
706109657	GLENDALE	AZ		12/12/2014	12/31/2019	109,590	0	0	0	0	0	0	105,036	105,036	0	0	0
706109670	GLENDALE	AZ		12/12/2014	12/31/2019	128,768	0	0	0	0	0	0	123,416	123,416	0	0	0
706109667	MESA	AZ		12/12/2014	12/31/2019	156,165	0	0	0	0	0	0	149,675	149,675	0	0	0
706109455	PHOENIX	AZ		03/20/2014	10/09/2019	10,143,470	0	0	0	0	0	0	9,908,565	9,908,565	0	0	0
706109647	PHOENIX	AZ		12/12/2014	12/31/2019	87,671	0	0	0	0	0	0	84,028	84,028	0	0	0
706109666	PHOENIX	AZ		12/12/2014	12/31/2019	212,330	0	0	0	0	0	0	203,507	203,507	0	0	0
706109698	PHOENIX	AZ		11/21/2014	11/22/2019	7,509,465	0	7,536	0	0	7,536	0	7,343,240	7,343,996	0	756	756
706110588	PHOENIX	AZ		09/05/2018	09/26/2019	22,759,500	0	0	0	0	0	0	22,759,500	22,759,500	0	0	0
706109655	SCOTTSDALE	AZ		12/12/2014	12/31/2019	175,344	0	0	0	0	0	0	168,057	168,057	0	0	0
706109658	SCOTTSDALE	AZ		12/12/2014	12/31/2019	95,891	0	0	0	0	0	0	91,906	91,906	0	0	0
717610252	BAKERSFIELD	CA		01/19/2011	03/28/2019	53,859	0	0	0	0	0	0	53,859	53,859	0	0	0
706109794	BEVERLY HILLS	CA		04/15/2015	08/15/2019	76,359,340	0	0	0	0	0	0	76,359,340	76,359,340	0	0	0
706108735	BREA	CA		05/02/2012	05/06/2019	865,448	0	0	0	0	0	0	857,619	857,619	0	0	0
706105360	CARSON	CA		05/20/2004	05/21/2019	2,571,625	0	0	0	0	0	0	2,494,961	2,494,961	0	0	0
717610615	CHICO	CA		02/07/2013	01/07/2019	9,976,000	0	0	0	0	0	0	9,976,000	9,976,000	0	0	0
717610727	CHICO	CA		07/12/2013	01/07/2019	860,000	0	0	0	0	0	0	860,000	860,000	0	0	0
717610765	CHICO	CA		10/11/2013	01/07/2019	860,000	0	0	0	0	0	0	860,000	860,000	0	0	0
717610942	CHICO	CA		12/23/2014	01/07/2019	860,000	0	0	0	0	0	0	860,000	860,000	0	0	0
706109270	CITY OF INDUSTRY	CA		05/01/2019	09/17/2019	0	0	(6,898)	0	0	(6,898)	0	2,509,260	2,426,316	0	(82,944)	(82,944)
706108507	COSTA MESA	CA		05/02/2011	05/22/2019	20,258,620	0	0	0	0	0	0	20,009,303	20,009,303	0	0	0
706110174	DANVILLE	CA		09/08/2016	12/19/2019	4,222,423	0	0	0	0	0	0	4,094,310	4,094,310	0	0	0
706109466	FOLSOM	CA		06/13/2014	03/27/2019	27,039,371	0	0	0	0	0	0	26,869,848	26,869,848	0	0	0
706108832	FULLERTON	CA		06/22/2012	06/28/2019	1,872,562	0	0	0	0	0	0	1,846,435	1,846,435	0	0	0
706109526	GLENDALE	CA		09/29/2014	05/15/2019	17,042,750	0	0	0	0	0	0	16,822,025	16,822,025	0	0	0
706105015	GOLETA	CA		10/10/2003	07/11/2019	18,028,642	0	0	0	0	0	0	17,333,234	17,333,234	0	0	0
717610297	GREENFIELD	CA		12/22/2010	12/31/2019	2,200,000	0	0	0	0	0	0	2,000,000	2,000,000	0	0	0
706108828	LOS ANGELES	CA		06/22/2012	06/28/2019	1,760,549	0	0	0	0	0	0	1,735,986	1,735,986	0	0	0
706109053	LOS ANGELES	CA		03/07/2013	07/10/2019	8,868,913	0	0	0	0	0	0	8,868,913	8,868,913	0	0	0
706109342	LOS ANGELES	CA		12/05/2013	12/05/2019	10,600,000	0	0	0	0	0	0	10,600,000	10,600,000	0	0	0
706109534	LOS ANGELES	CA		07/01/2014	06/07/2019	38,225,233	0	0	0	0	0	0	38,225,233	38,225,233	0	0	0
706108925	MIRA LOMA	CA		12/11/2012	03/19/2019	7,403,411	0	0	0	0	0	0	7,303,890	7,303,890	0	0	0
706109518	MIRA LOMA	CA		04/01/2015	03/19/2019	11,400,939	0	0	0	0	0	0	11,282,021	11,282,021	0	0	0
706109350	MOUNTAIN VIEW	CA		11/07/2013	05/16/2019	3,140,720	0	0	0	0	0	0	2,964,731	2,964,731	0	0	0
706107065	NEWPORT BEACH	CA		03/08/2007	03/06/2019	9,305,865	0	0	0	0	0	0	9,247,779	9,247,779	0	0	0
706107066	NEWPORT BEACH	CA		03/08/2007	03/06/2019	13,233,112	0	0	0	0	0	0	13,150,513	13,150,513	0	0	0
717609900	OROVILLE	CA		09/27/2007	10/01/2019	14,000,000	0	0	0	0	0	0	14,000,000	14,000,000	0	0	0
706108830	PARAMOUNT	CA		06/22/2012	06/28/2019	2,184,250	0	0	0	0	0	0	2,153,775	2,153,775	0	0	0
706109512	REDLANDS	CA		06/05/2014	06/10/2019	19,279,977	0	0	0	0	0	0	19,051,272	19,051,272	0	0	0
706109280	REDONDO BEACH	CA		11/27/2013	06/19/2019	22,273,617	0	(40,041)	0	0	(40,041)	0	22,233,576	22,085,000	0	(148,576)	(148,576)
706110271	REDONDO BEACH	CA		03/10/2017	06/19/2019	4,818,546	0	0	0	0	0	0	4,818,546	4,818,546	0	0	0
706108171	ROWLAND HEIGHTS	CA		05/05/2009	04/05/2019	3,337,503	0	0	0	0	0	0	3,284,088	3,284,088	0	0	0
706108229	ROWLAND HEIGHTS	CA		11/12/2009	02/07/2019	2,664,911	0	0	0	0	0	0	2,657,101	2,657,101	0	0	0
717610388	RUTHERFORD	CA		11/02/2011	12/11/2019	2,550,000	0	0	0	0	0	0	2,550,000	2,550,000	0	0	0
717610535	RUTHERFORD	CA		07/13/2012	12/11/2019	2,550,000	0	0	0	0	0	0	2,550,000	2,550,000	0	0	0
717610632	RUTHERFORD	CA		12/21/2012	12/11/2019	2,550,000	0	0	0	0	0	0	2,550,000	2,550,000	0	0	0
706108708	SAN DIEGO	CA		06/21/2012	07/10/2019	10,850,790	0	0	0	0	0	0	10,850,790	10,850,790	0	0	0
706109997	SAN DIEGO	CA		12/29/2015	10/25/2019	13,126,380	0	0	0	0	0	0	12,912,180	12,912,180	0	0	0
706110541	SAN DIEGO	CA		04/27/2018	07/12/2019	33,287,910	0	0	0	0	0	0	33,155,382	33,155,382	0	0	0
706108849	SAN FRANCISCO	CA		08/03/2012	08/01/2019	16,358,511	0	0	0	0	0	0	16,091,131	16,091,131	0	0	0
706108417	SAN JOSE	CA		12/16/2010	08/22/2019	5,261,981	0	0	0	0	0	0	16,260,438	16,034,524	0	(225,913)	(225,913)
706108811	SAN PEDRO	CA		06/27/2012	05/20/2019	18,030,000	0	0	0	0	0	0	18,030,000	18,030,000	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109652	SANTA CLARITA	CA		12/12/2014	12/31/2019	287,674	0	0	0	0	0	0	275,718	275,718	0	0	0
706108829	SANTA FE SPRINGS	CA		06/22/2012	06/28/2019	2,240,256	0	0	0	0	0	0	2,208,999	2,208,999	0	0	0
706108831	SANTA FE SPRINGS	CA		06/22/2012	06/28/2019	2,291,392	0	0	0	0	0	0	2,259,422	2,259,422	0	0	0
706108717	SANTA MONICA	CA		02/28/2012	02/11/2019	9,006,058	0	0	0	0	0	0	8,971,330	8,971,330	0	0	0
706109674	TORRANCE	CA		11/21/2014	07/12/2019	29,519,424	0	60	0	0	60	0	29,519,484	29,519,484	0	0	0
717700110	TULARE	CA		01/25/1995	06/17/2019	169,324	0	0	0	0	0	0	168,874	168,874	0	0	0
717610734	UKIAH	CA		10/01/2013	07/01/2019	40,165,000	0	0	0	0	0	0	40,165,000	40,165,000	0	0	0
706108228	WALNUT	CA		11/12/2009	01/16/2019	3,068,685	0	0	0	0	0	0	3,068,685	3,068,685	0	0	0
706108197	BOULDER	CO		07/29/2009	01/07/2019	13,268,124	0	0	0	0	0	0	13,268,124	13,268,124	0	0	0
717610457	BURLINGTON	CO		04/01/2016	05/16/2019	300,627	0	(580)	0	0	(580)	0	293,708	288,903	0	(4,806)	(4,806)
706108977	DENVER	CO		05/01/2013	05/23/2019	29,071,518	0	(25,523)	0	0	(25,523)	0	28,811,471	28,732,328	0	(79,143)	(79,143)
706110354	DENVER	CO		06/15/2017	05/22/2019	12,936,869	0	(5,383)	0	0	(5,383)	0	12,931,486	12,915,000	0	(16,486)	(16,486)
717610799	KEENESBURG	CO		02/14/2014	10/16/2019	240,863	0	0	0	0	0	0	233,547	233,547	0	0	0
706109656	LITTLETON	CO		12/12/2014	12/31/2019	224,659	0	0	0	0	0	0	215,323	215,323	0	0	0
706108312	WASHINGTON	DC		08/12/2010	07/03/2019	9,301,155	0	0	0	0	0	0	9,212,256	9,212,256	0	0	0
706108666	WASHINGTON	DC		12/09/2011	03/01/2019	29,850,000	0	0	0	0	0	0	29,850,000	29,850,000	0	0	0
706108716	WASHINGTON	DC		02/28/2012	02/11/2019	14,505,106	0	0	0	0	0	0	14,449,172	14,449,172	0	0	0
706108858	BOCA RATON	FL		12/01/2017	10/28/2019	14,986,807	0	13,193	0	0	13,193	0	15,000,000	15,000,000	0	0	0
706110615	DANIA	FL		10/09/2018	02/05/2019	17,000,000	0	0	0	0	0	0	17,000,000	17,000,000	0	0	0
706109653	FORT LAUDERDALE	FL		12/12/2014	12/31/2019	235,618	0	0	0	0	0	0	225,826	225,826	0	0	0
706108761	GAINESVILLE	FL		05/16/2012	06/05/2019	8,342,583	0	0	0	0	0	0	8,247,864	8,247,864	0	0	0
706110062	ORLANDO	FL		04/20/2016	08/19/2019	2,747,949	0	0	0	0	0	0	2,710,904	2,710,904	0	0	0
706110308	ORLANDO	FL		05/22/2017	12/10/2019	54,834,000	0	(599)	0	0	(599)	0	51,511,451	51,484,000	0	(27,451)	(27,451)
706110255	OVIEDO	FL		01/31/2017	12/12/2019	14,175,450	0	0	0	0	0	0	14,175,450	14,175,450	0	0	0
706110131	ST PETERSBURG	FL		06/09/2016	07/01/2019	6,346,856	0	0	0	0	0	0	6,346,856	6,346,856	0	0	0
706110377	TAMPA	FL		06/21/2017	12/09/2019	22,551,577	0	0	0	0	0	0	22,925,462	22,925,462	0	0	0
717609159	VERO BEACH	FL		11/25/2003	02/04/2019	2,152,500	0	0	0	0	0	0	2,152,500	2,152,500	0	0	0
706110249	ATLANTA	GA		12/20/2016	06/14/2019	44,945,168	0	0	0	0	0	0	45,243,089	45,243,089	0	0	0
717611338	BAINBRIDGE	GA		12/28/2016	12/19/2019	6,000,000	0	0	0	0	0	0	6,000,000	6,000,000	0	0	0
706108729	DECATUR	GA		04/02/2012	09/16/2019	7,662,432	0	(6,965)	0	0	(6,965)	0	7,517,131	7,490,108	0	(27,023)	(27,023)
706110592	LITHIA SPRINGS	GA		06/28/2018	04/26/2019	23,772,500	0	0	0	0	0	0	23,772,500	23,772,500	0	0	0
706108534	MARIETTA	GA		06/02/2011	06/06/2019	6,448,571	0	0	0	0	0	0	6,295,313	6,295,313	0	0	0
749000024	LONDON	GBR		06/08/2012	12/18/2019	3,475,178	0	0	0	0	0	743,278	4,155,020	3,512,954	(642,066)	0	(642,066)
749000037	LONDON	GBR		12/06/2012	12/18/2019	9,286,474	0	0	0	0	0	2,452,866	11,562,809	9,387,421	(2,175,388)	0	(2,175,388)
717610299	LAKE VIEW	IA		12/21/2010	08/23/2019	934,294	0	0	0	0	0	0	876,777	876,777	0	0	0
706108302	BOISE	ID		06/15/2010	05/23/2019	5,582,783	0	0	0	0	0	0	5,443,458	5,443,458	0	0	0
717608647	AUBURN	IL		07/12/1999	07/01/2019	131,750	0	0	0	0	0	0	131,750	131,750	0	0	0
706103046	CHICAGO	IL		01/20/1999	01/15/2019	107,913	0	0	0	0	0	0	107,913	107,913	0	0	0
706108929	CHICAGO	IL		09/12/2012	04/25/2019	13,970,160	0	2,864	0	0	2,864	0	13,868,075	13,910,730	0	42,654	42,654
717608563	ESSEX	IL		02/24/1999	03/14/2019	33,073	0	0	0	0	0	0	33,073	33,073	0	0	0
706109660	GENEVA	IL		12/12/2014	12/31/2019	123,289	0	0	0	0	0	0	118,165	118,165	0	0	0
706109665	LEMONT	IL		12/12/2014	12/31/2019	153,426	0	0	0	0	0	0	147,050	147,050	0	0	0
706108869	LOMBARD	IL		06/29/2012	02/11/2019	7,344,793	0	0	0	0	0	0	7,319,346	7,319,346	0	0	0
706109668	NAPERVILLE	IL		12/12/2014	12/31/2019	68,494	0	0	0	0	0	0	65,647	65,647	0	0	0
717610726	CLINTON	KY		07/12/2013	12/13/2019	1,907,779	0	0	0	0	0	0	1,907,779	1,907,779	0	0	0
706108870	LOUISVILLE	KY		06/29/2012	02/11/2019	4,856,040	0	0	0	0	0	0	4,839,216	4,839,216	0	0	0
706108868	BATON ROUGE	LA		06/29/2012	02/11/2019	4,063,616	0	0	0	0	0	0	4,049,538	4,049,538	0	0	0
717610899	MER ROUGE	LA		11/21/2014	09/12/2019	844,535	0	0	0	0	0	0	844,535	844,535	0	0	0
706108867	METAIRIE	LA		06/29/2012	02/11/2019	5,756,617	0	0	0	0	0	0	5,736,673	5,736,673	0	0	0
706109701	CAMBRIDGE	MA		10/01/2017	08/05/2019	25,000,000	0	0	0	0	0	0	25,000,000	25,000,000	0	0	0
706109644	GAITHERSBURG	MD		12/12/2014	12/31/2019	98,631	0	0	0	0	0	0	94,532	94,532	0	0	0
706110451	JESSUP	MD		11/14/2017	12/10/2019	53,649,572	0	0	0	0	0	0	53,649,572	53,649,572	0	0	0
706109661	PHOENIX	MD		12/12/2014	12/31/2019	221,919	0	0	0	0	0	0	212,696	212,696	0	0	0
706106492	TEMPLE HILLS	MD		05/08/2006	05/31/2019	9,929,134	0	0	0	0	0	0	9,786,299	9,786,299	0	0	0
706109663	ANDOVER	MN		12/12/2014	12/31/2019	117,809	0	0	0	0	0	0	112,913	112,913	0	0	0
717610547	PIPESTONE	MN		09/05/2012	09/17/2019	331,250	0	0	0	0	0	0	311,000	311,000	0	0	0
717611008	PIPESTONE	MN		08/12/2015	09/17/2019	655,000	0	0	0	0	0	0	632,500	632,500	0	0	0
717610838	WINTHROP	MN		04/23/2014	07/08/2019	898,136	0	0	0	0	0	0	883,560	883,560	0	0	0
717610841	WINTHROP	MN		04/23/2014	07/08/2019	553,963	0	0	0	0	0	0	533,000	533,000	0	0	0
717608532	DUDLEY	MO		02/19/1999	01/08/2019	18,548	0	0	0	0	0	0	18,548	18,548	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717609500	DUDLEY	MO		11/22/2005	01/08/2019	27,470	0	0	0	0	0	0	27,470	27,470	0	0	0
717609755	DUDLEY	MO		03/28/2007	01/08/2019	6,867	0	0	0	0	0	0	6,867	6,867	0	0	0
717610425	DUDLEY	MO		12/12/2011	01/08/2019	13,600	0	0	0	0	0	0	13,600	13,600	0	0	0
717610786	DUDLEY	MO		12/10/2013	01/10/2019	322,944	0	0	0	0	0	0	304,782	302,702	0	(2,079)	(2,079)
717609221	HERNANDO	MS		01/27/2004	01/08/2019	60,072	0	0	0	0	0	0	60,072	60,072	0	0	0
717610875	INDIANOLA	MS		08/14/2014	11/15/2019	792,900	0	0	0	0	0	0	727,811	727,811	0	0	0
717610475	TUNICA	MS		04/24/2012	10/15/2019	693,202	0	0	0	0	0	0	671,772	671,772	0	0	0
706108478	CHAPEL HILL	NC		03/01/2011	10/01/2019	8,609,052	0	0	0	0	0	0	8,450,989	8,450,989	0	0	0
706110292	CHAPEL HILL	NC		03/22/2017	06/07/2019	22,527,000	0	0	0	0	0	0	22,527,000	22,527,000	0	0	0
706109449	CHARLOTTE	NC		03/06/2014	07/12/2019	1,526,250	0	0	0	0	0	0	1,526,250	1,526,250	0	0	0
706107988	DURHAM	NC		01/08/2009	01/31/2019	5,100,847	0	0	0	0	0	0	5,090,537	5,090,537	0	0	0
706109463	RALEIGH	NC		04/09/2014	05/21/2019	4,787,450	0	0	0	0	0	0	4,746,200	4,746,200	0	0	0
706109464	RALEIGH	NC		04/09/2014	05/21/2019	8,184,105	0	0	0	0	0	0	8,075,700	8,075,700	0	0	0
706109465	RALEIGH	NC		04/09/2014	05/21/2019	3,057,796	0	0	0	0	0	0	3,015,551	3,015,551	0	0	0
717609797	PAGE	ND		04/24/2007	03/06/2019	218,628	0	0	0	0	0	0	194,216	194,216	0	0	0
706108392	CLIFTON	NJ		10/12/2010	04/30/2019	4,308,503	0	(4,367)	0	0	(4,367)	0	6,716,784	6,699,617	0	(17,167)	(17,167)
706109167	CLIFTON	NJ		06/14/2013	04/30/2019	13,313,157	0	10,744	0	0	10,744	0	24,907,069	25,000,000	0	92,931	92,931
706108855	JERSEY CITY	NJ		08/20/2012	09/05/2019	81,533,660	0	(28,963)	0	0	(28,963)	0	80,262,683	80,262,683	0	0	0
706106947	LAKEWOOD	NJ		01/08/2007	11/19/2019	807,465	0	0	0	0	0	0	588,608	588,608	0	0	0
706105531	MANAHAWKIN	NJ		09/24/2004	07/31/2019	721,078	0	0	0	0	0	0	219,854	219,854	0	0	0
706105571	PARSIPPANY	NJ		10/05/2004	10/23/2019	1,247,770	0	0	0	0	0	0	1,094,930	1,094,930	0	0	0
706106161	WOODBRIDGE	NJ		11/14/2005	10/08/2019	1,174,252	0	0	0	0	0	0	699,291	699,291	0	0	0
750009681	AMSTERDAM	NLD		11/26/2014	03/29/2019	112,009,321	0	0	0	0	0	9,607,238	121,616,559	110,020,266	(11,596,294)	0	(11,596,294)
750000039	BREDA	NLD		03/15/2013	09/16/2019	11,603,003	0	0	0	0	0	1,541,282	13,054,223	11,119,935	(1,934,288)	0	(1,934,288)
706109702	LAS VEGAS	NV		12/12/2014	12/31/2019	83,472	0	0	0	0	0	0	80,008	80,008	0	0	0
706106813	CLIFTON PARK	NY		10/30/2006	12/27/2019	1,626,458	0	0	0	0	0	0	1,461,322	1,461,322	0	0	0
706102906	NEW YORK	NY		05/01/2018	06/19/2019	3,721,741	0	(37,413)	0	0	(37,413)	0	3,373,550	3,169,135	0	(204,415)	(204,415)
706103444	NEW YORK	NY		06/07/1999	10/30/2019	572,086	0	0	0	0	0	0	536,149	536,149	0	0	0
706108326	NEW YORK	NY		06/15/2010	04/15/2019	16,404,680	0	0	0	0	0	0	16,197,313	16,197,313	0	0	0
706108328	NEW YORK	NY		06/15/2010	04/15/2019	8,710,896	0	0	0	0	0	0	8,651,140	8,651,140	0	0	0
706108329	NEW YORK	NY		06/15/2010	04/15/2019	6,903,682	0	0	0	0	0	0	6,843,295	6,843,295	0	0	0
706108483	NEW YORK	NY		04/04/2011	11/20/2019	26,094,299	0	0	0	0	0	0	25,526,097	25,526,097	0	0	0
706108690	NEW YORK	NY		03/08/2012	06/25/2019	12,373,269	0	0	0	0	0	0	12,228,195	12,228,195	0	0	0
706109520	NEW YORK	NY		06/27/2014	06/25/2019	7,439,583	0	0	0	0	0	0	7,350,520	7,350,520	0	0	0
706110109	NEW YORK	NY		04/28/2016	04/15/2019	9,115,970	0	0	0	0	0	0	9,044,854	9,044,854	0	0	0
706110197	NEW YORK	NY		08/31/2016	04/15/2019	7,201,121	0	0	0	0	0	0	7,201,121	7,201,121	0	0	0
706109641	MEDINA	OH		12/12/2014	12/31/2019	46,576	0	0	0	0	0	0	44,640	44,640	0	0	0
706109654	MEDINA	OH		12/12/2014	12/31/2019	86,302	0	0	0	0	0	0	82,715	82,715	0	0	0
706109648	SOLON	OH		12/12/2014	12/31/2019	16,439	0	0	0	0	0	0	15,756	15,756	0	0	0
717611293	ANTLERS	OK		09/19/2016	03/14/2019	3,500,000	0	0	0	0	0	0	3,500,000	3,500,000	0	0	0
706108859	HAPPY VALLEY	OR		12/18/2012	10/31/2019	9,053,423	0	0	0	0	0	0	8,871,549	8,871,549	0	0	0
706109507	HAPPY VALLEY	OR		06/30/2014	10/31/2019	1,873,439	0	0	0	0	0	0	1,835,728	1,835,728	0	0	0
706108875	HILLSBORO	OR		12/18/2012	10/31/2019	4,119,308	0	0	0	0	0	0	4,036,554	4,036,554	0	0	0
717609173	JORDAN VALLEY	OR		02/20/2004	01/17/2019	678,828	0	0	0	0	0	0	678,828	678,828	0	0	0
706108456	BENSALEM	PA		08/01/2013	10/29/2019	816,767	0	(11,383)	0	0	(11,383)	0	2,223,061	2,144,462	0	(78,599)	(78,599)
706109711	BLUE BELL	PA		12/15/2014	11/08/2019	7,420,014	0	0	0	0	0	0	7,240,028	7,240,028	0	0	0
717611107	DARLINGTON	PA		10/01/2015	04/03/2019	3,000,000	0	0	0	0	0	0	3,000,000	3,000,000	0	0	0
717611108	DARLINGTON	PA		10/01/2015	04/03/2019	6,000,000	0	0	0	0	0	0	6,000,000	6,000,000	0	0	0
717611109	DARLINGTON	PA		10/01/2015	04/03/2019	3,000,000	0	0	0	0	0	0	3,000,000	3,000,000	0	0	0
717611371	DARLINGTON	PA		01/10/2017	04/03/2019	3,000,000	0	0	0	0	0	0	3,000,000	3,000,000	0	0	0
706110063	NASHVILLE	TN		04/20/2016	08/19/2019	8,243,847	0	0	0	0	0	0	8,132,711	8,132,711	0	0	0
706108508	AUSTIN	TX		04/18/2011	06/11/2019	40,661,331	0	(4,544)	0	0	(4,544)	0	40,202,363	40,201,450	0	(913)	(913)
706108709	AUSTIN	TX		03/15/2012	06/11/2019	48,191,950	0	(1,204)	0	0	(1,204)	0	47,652,105	47,651,863	0	(242)	(242)
706109488	AUSTIN	TX		05/08/2014	05/10/2019	16,712,500	0	0	0	0	0	0	16,712,500	16,712,500	0	0	0
706110046	AUSTIN	TX		04/20/2016	08/19/2019	12,823,762	0	0	0	0	0	0	12,650,883	12,650,883	0	0	0
706109636	DALLAS	TX		12/12/2014	12/31/2019	87,671	0	0	0	0	0	0	84,028	84,028	0	0	0
706109651	FORT WORTH	TX		12/12/2014	12/31/2019	120,549	0	0	0	0	0	0	115,539	115,539	0	0	0
706109646	FRISCO	TX		12/12/2014	12/31/2019	75,342	0	0	0	0	0	0	72,211	72,211	0	0	0
706109459	GRAPEVINE	TX		05/01/2014	04/30/2019	5,275,000	0	3,497	0	0	3,497	0	10,273,244	10,275,000	0	1,756	1,756
706109640	GRAPEVINE	TX		12/12/2014	12/31/2019	273,975	0	0	0	0	0	0	262,589	262,589	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110025	GRAPEVINE	TX		03/18/2016	12/18/2019	8,399,700	0	0	0	0	0	0	8,399,700	8,399,700	0	0	0
706109576	HOUSTON	TX		08/15/2014	08/29/2019	10,389,052	0	(346)	0	0	(346)	0	4,824,990	4,824,990	0	0	0
706109577	HOUSTON	TX		08/15/2014	08/29/2019	44,975,678	0	(809)	0	0	(809)	0	44,332,931	44,332,815	0	(116)	(116)
706109639	HOUSTON	TX		12/12/2014	12/31/2019	71,234	0	0	0	0	0	0	68,273	68,273	0	0	0
706109686	HOUSTON	TX		10/21/2014	09/24/2019	4,903,409	0	5,073	0	0	5,073	0	4,908,482	4,909,770	0	1,288	1,288
706110061	HOUSTON	TX		04/20/2016	08/19/2019	24,426,213	0	0	0	0	0	0	24,096,921	24,096,921	0	0	0
706110060	HUMBLE	TX		04/20/2016	08/19/2019	6,717,209	0	0	0	0	0	0	6,626,653	6,626,653	0	0	0
706110309	IRVING	TX		05/22/2017	12/10/2019	39,894,000	0	0	0	0	0	0	39,894,000	39,894,000	0	0	0
706109650	KATY	TX		12/12/2014	12/31/2019	139,727	0	0	0	0	0	0	133,921	133,921	0	0	0
706109642	LUBBOCK	TX		12/12/2014	12/31/2019	109,590	0	0	0	0	0	0	105,036	105,036	0	0	0
706109643	MANSFIELD	TX		12/12/2014	12/31/2019	52,055	0	0	0	0	0	0	49,892	49,892	0	0	0
706102418	SAN ANTONIO	TX		03/15/1999	05/23/2019	5,582,150	0	0	0	0	0	0	4,453,929	4,453,929	0	0	0
706109638	SAN ANTONIO	TX		12/12/2014	12/31/2019	98,631	0	0	0	0	0	0	94,532	94,532	0	0	0
706109610	SPRING	TX		05/01/2018	07/11/2019	1,214,026	0	3,434	0	0	3,434	0	1,217,460	1,219,200	0	1,740	1,740
717611262	STINNETT	TX		10/01/2017	06/28/2019	5,150,396	0	(6,796)	0	0	(6,796)	0	5,024,800	5,024,800	0	0	0
706109489	THE COLONY	TX		04/29/2014	10/15/2019	11,566,788	0	(9,723)	0	0	(9,723)	0	11,557,065	11,553,775	0	(3,290)	(3,290)
706108524	SALT LAKE CITY	UT		04/28/2011	03/22/2019	7,708,715	0	0	0	0	0	0	7,643,625	7,643,625	0	0	0
706108432	ALEXANDRIA	VA		01/18/2011	08/02/2019	8,069,775	0	0	0	0	0	0	7,949,199	7,949,199	0	0	0
706107103	ARLINGTON	VA		03/14/2007	03/06/2019	9,201,026	0	0	0	0	0	0	9,134,938	9,134,938	0	0	0
706107858	VIENNA	VA		03/13/2008	03/06/2019	1,098,158	0	0	0	0	0	0	898,042	898,042	0	0	0
706109637	VIRGINIA BEACH	VA		12/12/2014	12/31/2019	87,671	0	0	0	0	0	0	84,028	84,028	0	0	0
706109631	BELLEVUE	WA		11/06/2014	11/04/2019	45,981,997	0	0	0	0	0	0	45,129,161	45,129,161	0	0	0
706109632	BELLEVUE	WA		11/06/2014	11/04/2019	15,084,829	0	0	0	0	0	0	14,753,878	14,753,878	0	0	0
706110054	BELLEVUE	WA		11/18/2016	11/04/2019	4,782,506	0	0	0	0	0	0	4,697,769	4,697,769	0	0	0
706109478	BOTHELL	WA		03/14/2014	02/21/2019	15,252,050	0	0	0	0	0	0	15,252,050	15,252,050	0	0	0
706108161	EVERETT	WA		03/27/2009	01/07/2019	12,237,721	0	0	0	0	0	0	12,237,721	12,237,721	0	0	0
706108853	SEATTLE	WA		05/24/2012	12/17/2019	22,342,963	0	0	0	0	0	0	21,673,646	21,673,646	0	0	0
706110110	SEATTLE	WA		06/17/2016	12/17/2019	3,893,988	0	0	0	0	0	0	3,772,657	3,772,657	0	0	0
706108399	TACOMA	WA		12/03/2010	06/07/2019	90,617,290	0	0	0	0	0	0	89,434,420	89,434,420	0	0	0
717609687	TIETON	WA		10/31/2006	08/29/2019	495,000	0	0	0	0	0	0	395,000	395,000	0	0	0
717611162	TIETON	WA		02/02/2016	08/29/2019	660,000	0	0	0	0	0	0	615,000	615,000	0	0	0
706108680	BROOKFIELD	WI		12/30/2011	01/07/2019	13,255,000	0	0	0	0	0	0	13,255,000	13,255,000	0	0	0
0199999. Mortgages closed by repayment						2,095,454,458	0	(145,136)	0	0	(145,136)	14,476,689	2,116,809,522	2,099,284,919	(16,746,566)	(778,038)	(17,524,604)
717610759	BON SECOUR	AL		12/04/2013		0	0	0	0	0	0	0	116,800	116,800	0	0	0
717611502	FOLEY	AL		05/17/2018		0	0	0	0	0	0	0	72,000	72,000	0	0	0
717610473	ALTHEIMER	AR		05/11/2012		0	0	0	0	0	0	0	34,948	34,948	0	0	0
717611211	AUGUSTA	AR		06/07/2016		0	0	0	0	0	0	0	21,159	21,159	0	0	0
717611413	CASH	AR		04/03/2017		0	0	0	0	0	0	0	133,210	133,210	0	0	0
717609778	CHERRY VALLEY	AR		04/05/2007		0	0	0	0	0	0	0	18,378	18,378	0	0	0
717610178	CHERRY VALLEY	AR		06/08/2010		0	0	0	0	0	0	0	23,226	23,226	0	0	0
717611202	CHERRY VALLEY	AR		04/14/2016		0	0	0	0	0	0	0	33,320	33,320	0	0	0
717610639	DES ARC	AR		03/15/2013		0	0	0	0	0	0	0	966,667	966,667	0	0	0
717610640	DUMAS	AR		05/14/2013		0	0	0	0	0	0	0	68,595	68,595	0	0	0
717610676	DUMAS	AR		10/10/2013		0	0	0	0	0	0	0	157,091	157,091	0	0	0
717611289	DUMAS	AR		09/15/2016		0	0	0	0	0	0	0	77,031	77,031	0	0	0
717611767	DUMAS	AR		12/13/2019		0	0	0	0	0	0	0	165,985	165,985	0	0	0
717610977	EUDORA	AR		03/04/2015		0	0	0	0	0	0	0	79,703	79,703	0	0	0
717611394	FISHER	AR		02/06/2017		0	0	0	0	0	0	0	24,512	24,512	0	0	0
717611186	GRIFFITHVILLE	AR		05/25/2016		0	0	0	0	0	0	0	57,735	57,735	0	0	0
717611086	HARRISBURG	AR		12/17/2015		0	0	0	0	0	0	0	45,766	45,766	0	0	0
717611157	HARRISBURG	AR		12/17/2015		0	0	0	0	0	0	0	32,690	32,690	0	0	0
717611204	HICKORY RIDGE	AR		08/19/2016		0	0	0	0	0	0	0	39,781	39,781	0	0	0
717610976	HUNTER	AR		03/04/2015		0	0	0	0	0	0	0	138,657	138,657	0	0	0
717611072	JONESBORO	AR		08/27/2015		0	0	0	0	0	0	0	71,299	71,299	0	0	0
717611494	JONESBORO	AR		09/29/2017		0	0	0	0	0	0	0	28,612	28,612	0	0	0
717611497	JONESBORO	AR		09/29/2017		0	0	0	0	0	0	0	11,461	11,461	0	0	0
717611178	LAGRANGE	AR		03/17/2016		0	0	0	0	0	0	0	103,603	103,603	0	0	0
717611239	LEACHVILLE	AR		07/01/2016		0	0	0	0	0	0	0	21,816	21,816	0	0	0
717611393	MANILA	AR		03/03/2017		0	0	0	0	0	0	0	879,499	879,499	0	0	0
717611188	MARION	AR		04/21/2016		0	0	0	0	0	0	0	31,417	31,417	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610716	MONTROSE	AR		05/02/2014		0	0	0	0	0	0	0	59,739	59,739	0	0	0
717611336	MORO	AR		12/15/2016		0	0	0	0	0	0	0	281,073	281,073	0	0	0
717611784	MORO	AR		11/27/2019		0	0	0	0	0	0	0	233,275	233,275	0	0	0
717611133	NEWPORT	AR		02/22/2016		0	0	0	0	0	0	0	682,560	682,560	0	0	0
717611442	NEWPORT	AR		09/08/2017		0	0	0	0	0	0	0	9,742	9,742	0	0	0
717611511	NEWPORT	AR		11/21/2017		0	0	0	0	0	0	0	65,815	65,815	0	0	0
717611587	NEWPORT	AR		05/18/2018		0	0	0	0	0	0	0	150,000	150,000	0	0	0
717611524	PARKIN	AR		12/14/2017		0	0	0	0	0	0	0	120,643	120,643	0	0	0
717610474	PORTLAND	AR		08/14/2012		0	0	0	0	0	0	0	91,921	91,921	0	0	0
717611087	PORTLAND	AR		09/30/2015		0	0	0	0	0	0	0	45,678	45,678	0	0	0
717610931	STUTTGART	AR		12/05/2014		0	0	0	0	0	0	0	94,646	94,646	0	0	0
717611478	TILLAR	AR		08/01/2017		0	0	0	0	0	0	0	94,375	94,375	0	0	0
717611250	TUCKERMAN	AR		06/03/2016		0	0	0	0	0	0	0	27,482	27,482	0	0	0
717611468	WALNUT RIDGE	AR		09/19/2018		0	0	0	0	0	0	0	72,430	72,430	0	0	0
717611612	WALNUT RIDGE	AR		09/19/2018		0	0	0	0	0	0	0	24,010	24,010	0	0	0
717610607	WILMOT	AR		12/07/2012		0	0	0	0	0	0	0	70,076	70,076	0	0	0
717611176	WYNNE	AR		06/13/2016		0	0	0	0	0	0	0	191,254	191,254	0	0	0
752200008	ADELAIDE	AUS		11/28/2019		0	0	0	0	0	0	0	0	143,000	143,000	0	143,000
752200007	BRISBANE	AUS		10/16/2019		0	0	0	0	0	0	0	0	(44,666)	(44,666)	0	(44,666)
752200001	MELBOURNE	AUS		04/08/2019		0	0	0	0	0	0	0	0	56,677	56,677	0	56,677
752200003	SYDNEY	AUS		07/26/2019		0	0	0	0	0	0	0	0	98,995	98,995	0	98,995
752200006	SYDNEY	AUS		10/04/2019		0	0	0	0	0	0	0	0	(83,859)	(83,859)	0	(83,859)
752200004	WOLLONGONG	AUS		06/14/2019		0	0	0	0	0	0	0	0	56,963	56,963	0	56,963
706109669	CAVE CREEK	AZ		12/12/2014		0	0	0	0	0	0	0	114	114	0	0	0
706109100	CHANDLER	AZ		05/01/2013		0	0	0	0	0	0	0	501,572	501,572	0	0	0
706110294	CHANDLER	AZ		04/06/2017		0	0	0	0	0	0	0	87,195	87,195	0	0	0
706108866	GILBERT	AZ		06/29/2012		0	0	0	0	0	0	0	24,587	24,587	0	0	0
706109662	GILBERT	AZ		12/12/2014		0	0	0	0	0	0	0	7,002	7,002	0	0	0
706109657	GLENDALE	AZ		12/12/2014		0	0	0	0	0	0	0	4,554	4,554	0	0	0
706109670	GLENDALE	AZ		12/12/2014		0	0	0	0	0	0	0	5,351	5,351	0	0	0
706109667	MESA	AZ		12/12/2014		0	0	0	0	0	0	0	6,490	6,490	0	0	0
706109768	PEORIA	AZ		03/13/2015		0	0	0	0	0	0	0	83,120	83,120	0	0	0
706109455	PHOENIX	AZ		03/20/2014		0	0	0	0	0	0	0	234,904	234,904	0	0	0
706109647	PHOENIX	AZ		12/12/2014		0	0	0	0	0	0	0	3,643	3,643	0	0	0
706109666	PHOENIX	AZ		12/12/2014		0	0	0	0	0	0	0	8,824	8,824	0	0	0
706109698	PHOENIX	AZ		11/21/2014		0	0	0	0	0	0	0	173,762	173,762	0	0	0
706109745	PHOENIX	AZ		07/29/2019		0	0	0	0	0	0	0	136,828	136,828	0	0	0
717610294	PHOENIX	AZ		04/01/2016		0	0	0	0	0	0	0	41,326	41,326	0	0	0
706108689	SCOTTSDALE	AZ		02/10/2012		0	0	0	0	0	0	0	389,512	389,512	0	0	0
706109655	SCOTTSDALE	AZ		12/12/2014		0	0	0	0	0	0	0	7,287	7,287	0	0	0
706109658	SCOTTSDALE	AZ		12/12/2014		0	0	0	0	0	0	0	3,985	3,985	0	0	0
717610827	SOMERTON	AZ		05/01/2018		0	0	0	0	0	0	0	40,000	40,000	0	0	0
717611510	WELLTON	AZ		10/17/2017		0	0	0	0	0	0	0	76,443	76,443	0	0	0
717611566	WELLTON	AZ		03/01/2018		0	0	0	0	0	0	0	162,500	162,500	0	0	0
717610922	WILCOX	AZ		12/19/2014		0	0	0	0	0	0	0	296,650	296,650	0	0	0
717611042	WILCOX	AZ		11/05/2015		0	0	0	0	0	0	0	532,500	532,500	0	0	0
717611389	WILCOX	AZ		06/26/2017		0	0	0	0	0	0	0	997,774	997,774	0	0	0
717611441	WILCOX	AZ		01/08/2018		0	0	0	0	0	0	0	411,648	411,648	0	0	0
717611078	YUMA	AZ		11/23/2015		0	0	0	0	0	0	0	600,000	600,000	0	0	0
717611253	ACAMPO	CA		08/04/2016		0	0	0	0	0	0	0	90,000	90,000	0	0	0
706108469	ALAMEDA	CA		02/28/2011		0	0	0	0	0	0	0	534,740	534,740	0	0	0
706109671	ALAMEDA	CA		11/23/2015		0	0	0	0	0	0	0	828,045	828,045	0	0	0
706110369	ALISO VIEJO	CA		08/10/2017		0	0	0	0	0	0	0	194,114	194,114	0	0	0
706109369	ANAHEIM	CA		11/06/2013		0	0	0	0	0	0	0	206,315	206,315	0	0	0
706109799	ANAHEIM	CA		05/01/2015		0	0	0	0	0	0	0	297,797	297,797	0	0	0
706110084	ANAHEIM	CA		05/31/2016		0	0	0	0	0	0	0	236,752	236,752	0	0	0
706106798	BAKERSFIELD	CA		11/07/2006		0	0	0	0	0	0	0	189,960	189,960	0	0	0
717610368	BAKERSFIELD	CA		12/28/2011		0	0	0	0	0	0	0	35,000	35,000	0	0	0
717610878	BAKERSFIELD	CA		10/09/2014		0	0	0	0	0	0	0	183,500	183,500	0	0	0
717611106	BAKERSFIELD	CA		12/11/2015		0	0	0	0	0	0	0	275,000	275,000	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610845	BAKERSFILED	CA		07/31/2014		0	0	0	0	0	0	0	811,699	811,699	0	0	0
706109267	BALDWIN PARK	CA		11/15/2013		0	0	0	0	0	0	0	847,733	847,733	0	0	0
706108604	BENICIA	CA		11/04/2011		0	0	0	0	0	0	0	250,751	250,751	0	0	0
706109617	BERKELEY	CA		10/01/2014		0	0	0	0	0	0	0	124,232	124,232	0	0	0
706109623	BERKELEY	CA		01/30/2015		0	0	0	0	0	0	0	225,985	225,985	0	0	0
706110518	BERKELEY	CA		06/05/2018		0	0	0	0	0	0	0	653,833	653,833	0	0	0
717611553	BIGGS	CA		05/17/2018		0	0	0	0	0	0	0	53,058	53,058	0	0	0
717611287	BRADLEY	CA		08/10/2016		0	0	0	0	0	0	0	60,000	60,000	0	0	0
717610703	BRAWLEY	CA		06/06/2013		0	0	0	0	0	0	0	61,326	61,326	0	0	0
717611260	BRAWLEY	CA		08/10/2016		0	0	0	0	0	0	0	251,990	251,990	0	0	0
706108630	BREA	CA		11/14/2011		0	0	0	0	0	0	0	486,554	486,554	0	0	0
706108735	BREA	CA		05/02/2012		0	0	0	0	0	0	0	7,828	7,828	0	0	0
717611459	BUTTONWILLOW	CA		11/09/2017		0	0	0	0	0	0	0	731,740	731,740	0	0	0
706108751	CALABASAS	CA		07/11/2012		0	0	0	0	0	0	0	202,284	202,284	0	0	0
706105360	CARSON	CA		05/20/2004		0	0	0	0	0	0	0	76,664	76,664	0	0	0
706108425	CARSON	CA		12/28/2010		0	0	0	0	0	0	0	110,352	110,352	0	0	0
706108510	CARSON	CA		08/01/2011		0	0	0	0	0	0	0	184,576	184,576	0	0	0
706108838	CARSON	CA		07/19/2012		0	0	0	0	0	0	0	719,898	719,898	0	0	0
706110223	CARSON	CA		01/19/2017		0	0	0	0	0	0	0	119,173	119,173	0	0	0
706110419	CARSON	CA		03/20/2018		0	0	0	0	0	0	0	419,321	419,321	0	0	0
706108749	CASTRO VALLEY	CA		10/16/2012		0	0	0	0	0	0	0	619,213	619,213	0	0	0
706109970	CASTRO VALLEY	CA		02/22/2016		0	0	0	0	0	0	0	177,669	177,669	0	0	0
717610469	CHICO	CA		04/26/2012		0	0	0	0	0	0	0	128,000	128,000	0	0	0
717610986	CHICO	CA		05/18/2015		0	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
717611454	CHICO	CA		07/06/2017		0	0	0	0	0	0	0	50,000	50,000	0	0	0
706108288	CHINO	CA		05/26/2010		0	0	0	0	0	0	0	957,965	957,965	0	0	0
706108583	CHINO	CA		10/03/2011		0	0	0	0	0	0	0	269,548	269,548	0	0	0
706108584	CHINO	CA		08/15/2011		0	0	0	0	0	0	0	369,460	369,460	0	0	0
706108585	CHINO	CA		08/15/2011		0	0	0	0	0	0	0	265,480	265,480	0	0	0
706109225	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	204,912	204,912	0	0	0
706109268	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	341,439	341,439	0	0	0
706109496	CHINO	CA		12/03/2014		0	0	0	0	0	0	0	176,398	176,398	0	0	0
706109529	CHINO	CA		11/18/2014		0	0	0	0	0	0	0	664,061	664,061	0	0	0
706109530	CHINO	CA		04/01/2015		0	0	0	0	0	0	0	315,091	315,091	0	0	0
706109531	CHINO	CA		08/03/2015		0	0	0	0	0	0	0	82,089	82,089	0	0	0
706109585	CHINO	CA		07/30/2015		0	0	0	0	0	0	0	28,259	28,259	0	0	0
706110006	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	263,027	263,027	0	0	0
706110007	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	171,330	171,330	0	0	0
706110027	CHINO	CA		10/13/2016		0	0	0	0	0	0	0	417,162	417,162	0	0	0
706110221	CHINO	CA		05/31/2017		0	0	0	0	0	0	0	451,167	451,167	0	0	0
706110226	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	57,660	57,660	0	0	0
706110227	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	55,574	55,574	0	0	0
706110229	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	174,022	174,022	0	0	0
706110231	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	50,708	50,708	0	0	0
706110422	CHINO	CA		10/31/2017		0	0	0	0	0	0	0	328,088	328,088	0	0	0
706110427	CHINO	CA		10/31/2017		0	0	0	0	0	0	0	320,300	320,300	0	0	0
706110467	CHINO	CA		02/08/2018		0	0	0	0	0	0	0	120,957	120,957	0	0	0
706110478	CHINO	CA		10/18/2018		0	0	0	0	0	0	0	664,946	664,946	0	0	0
706110622	CHINO HILLS	CA		03/04/2019		0	0	0	0	0	0	0	859,162	859,162	0	0	0
717611508	CHOWCHILLA	CA		12/27/2017		0	0	0	0	0	0	0	80,000	80,000	0	0	0
706105099	CITRUS HEIGHTS	CA		09/02/2003		0	0	0	0	0	0	0	233,271	233,271	0	0	0
706107461	CITY OF INDUSTRY	CA		10/04/2007		0	0	0	0	0	0	0	2,060,395	2,060,395	0	0	0
706108914	CITY OF INDUSTRY	CA		10/10/2012		0	0	0	0	0	0	0	267,542	267,542	0	0	0
706109270	CITY OF INDUSTRY	CA		05/01/2019		0	0	0	0	0	0	0	34,204	34,204	0	0	0
706110089	CITY OF INDUSTRY	CA		07/01/2016		0	0	0	0	0	0	0	209,386	209,386	0	0	0
706110116	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	193,936	193,936	0	0	0
706110117	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	85,170	85,170	0	0	0
706110118	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	86,208	86,208	0	0	0
706110120	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	71,191	71,191	0	0	0
706110121	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	66,666	66,666	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110465	CITY OF INDUSTRY	CA		02/08/2018		0	0	0	0	0	0	0	141,293	141,293	0	0	0
706110833	CITY OF INDUSTRY	CA		09/17/2019		0	0	0	0	0	0	0	15,247	15,247	0	0	0
706110834	CITY OF INDUSTRY	CA		09/17/2019		0	0	0	0	0	0	0	14,297	14,297	0	0	0
706110835	CITY OF INDUSTRY	CA		09/17/2019		0	0	0	0	0	0	0	16,535	16,535	0	0	0
706110836	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	4,522	4,522	0	0	0
706110837	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	7,407	7,407	0	0	0
706110838	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	10,751	10,751	0	0	0
706110839	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	17,149	17,149	0	0	0
706110840	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	9,122	9,122	0	0	0
706102048	COMPTON	CA		05/01/2018		0	0	0	0	0	0	0	218,498	218,498	0	0	0
706102103	COMPTON	CA		05/01/2018		0	0	0	0	0	0	0	191,389	191,389	0	0	0
706103223	COMPTON	CA		10/22/1998		0	0	0	0	0	0	0	22,486	22,486	0	0	0
706103639	COMPTON	CA		09/28/1999		0	0	0	0	0	0	0	164,358	164,358	0	0	0
706108253	COMPTON	CA		02/10/2010		0	0	0	0	0	0	0	66,463	66,463	0	0	0
706108330	COMPTON	CA		05/01/2019		0	0	0	0	0	0	0	100,005	100,005	0	0	0
706108509	COMPTON	CA		05/05/2011		0	0	0	0	0	0	0	52,756	52,756	0	0	0
706109274	CONCORD	CA		10/16/2013		0	0	0	0	0	0	0	365,738	365,738	0	0	0
706109290	CORONA	CA		11/06/2013		0	0	0	0	0	0	0	422,151	422,151	0	0	0
706109477	CORONA	CA		06/02/2014		0	0	0	0	0	0	0	294,624	294,624	0	0	0
706109557	CORONA	CA		08/18/2014		0	0	0	0	0	0	0	1,164,804	1,164,804	0	0	0
706110082	CORONA	CA		01/12/2017		0	0	0	0	0	0	0	90,341	90,341	0	0	0
706110160	CORONA	CA		12/16/2016		0	0	0	0	0	0	0	546,277	546,277	0	0	0
706108643	CORTE MADERA	CA		11/22/2011		0	0	0	0	0	0	0	618,023	618,023	0	0	0
706109863	CORTE MADERA	CA		07/31/2015		0	0	0	0	0	0	0	705,575	705,575	0	0	0
706108507	COSTA MESA	CA		05/02/2011		0	0	0	0	0	0	0	249,317	249,317	0	0	0
706108523	COSTA MESA	CA		05/12/2011		0	0	0	0	0	0	0	5,912,013	5,912,013	0	0	0
706108714	COSTA MESA	CA		06/21/2012		0	0	0	0	0	0	0	138,053	138,053	0	0	0
706110202	COSTA MESA	CA		01/26/2018		0	0	0	0	0	0	0	634,052	634,052	0	0	0
706110238	COSTA MESA	CA		12/28/2016		0	0	0	0	0	0	0	908,227	908,227	0	0	0
706109135	CUPERTINO	CA		09/23/2013		0	0	0	0	0	0	0	505,334	505,334	0	0	0
706109136	CUPERTINO	CA		09/23/2013		0	0	0	0	0	0	0	217,069	217,069	0	0	0
706109586	CUPERTINO	CA		07/31/2014		0	0	0	0	0	0	0	221,341	221,341	0	0	0
706109927	CUPERTINO	CA		09/08/2015		0	0	0	0	0	0	0	2,006,813	2,006,813	0	0	0
706109445	CYPRESS	CA		03/27/2014		0	0	0	0	0	0	0	492,584	492,584	0	0	0
706109676	CYPRESS	CA		11/25/2014		0	0	0	0	0	0	0	185,067	185,067	0	0	0
706109805	CYPRESS	CA		05/01/2015		0	0	0	0	0	0	0	44,625	44,625	0	0	0
706110037	DANVILLE	CA		03/31/2016		0	0	0	0	0	0	0	1,305,363	1,305,363	0	0	0
706110174	DANVILLE	CA		09/08/2016		0	0	0	0	0	0	0	128,113	128,113	0	0	0
706110203	DANVILLE	CA		05/22/2017		0	0	0	0	0	0	0	50,476	50,476	0	0	0
717610250	DELANO	CA		04/06/2011		0	0	0	0	0	0	0	153,440	153,440	0	0	0
717610798	DELANO	CA		03/20/2014		0	0	0	0	0	0	0	103,872	103,872	0	0	0
717610890	EDNA VALLEY	CA		09/30/2014		0	0	0	0	0	0	0	9,886	9,886	0	0	0
717611259	EL CENTRO	CA		07/20/2016		0	0	0	0	0	0	0	35,718	35,718	0	0	0
717611800	EL CENTRO	CA		10/31/2019		0	0	0	0	0	0	0	5,748	5,748	0	0	0
717610443	ELK GROVE	CA		12/15/2011		0	0	0	0	0	0	0	32,293	32,293	0	0	0
717610598	ELK GROVE	CA		11/02/2012		0	0	0	0	0	0	0	40,000	40,000	0	0	0
717610692	ELK GROVE	CA		07/29/2013		0	0	0	0	0	0	0	74,217	74,217	0	0	0
717611447	ELK GROVE	CA		05/04/2017		0	0	0	0	0	0	0	125,000	125,000	0	0	0
717610356	EXETER	CA		07/14/2011		0	0	0	0	0	0	0	837,233	837,233	0	0	0
717610512	EXETER	CA		10/11/2012		0	0	0	0	0	0	0	2,566,666	2,566,666	0	0	0
717610722	EXETER	CA		09/12/2013		0	0	0	0	0	0	0	126,667	126,667	0	0	0
717610780	EXETER	CA		12/26/2013		0	0	0	0	0	0	0	1,043,051	1,043,051	0	0	0
717611113	EXETER	CA		12/15/2015		0	0	0	0	0	0	0	1,510,948	1,510,948	0	0	0
706106400	FOLSOM	CA		02/27/2006		0	0	0	0	0	0	0	511,093	511,093	0	0	0
706109466	FOLSOM	CA		06/13/2014		0	0	0	0	0	0	0	169,523	169,523	0	0	0
706109392	FONTANA	CA		02/07/2014		0	0	0	0	0	0	0	60,349	60,349	0	0	0
717610602	FOWLER	CA		02/22/2013		0	0	0	0	0	0	0	345,000	345,000	0	0	0
717611578	FOWLER	CA		03/27/2018		0	0	0	0	0	0	0	400,000	400,000	0	0	0
706110425	FREMONT	CA		09/29/2017		0	0	0	0	0	0	0	505,815	505,815	0	0	0
717611001	FRESNO	CA		06/03/2015		0	0	0	0	0	0	0	80,000	80,000	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108832	FULLERTON	CA		06/22/2012		0	0	0	0	0	0	0	26,127	26,127	0	0	0
717611327	GEYSERVILLE	CA		03/07/2017		0	0	0	0	0	0	0	146,000	146,000	0	0	0
706109526	GLENDALE	CA		09/29/2014		0	0	0	0	0	0	0	220,725	220,725	0	0	0
706109672	GLENDALE	CA		05/01/2015		0	0	0	0	0	0	0	1,062,400	1,062,400	0	0	0
706102237	GOLETA	CA		07/02/1998		0	0	0	0	0	0	0	72,873	72,873	0	0	0
706105015	GOLETA	CA		10/10/2003		0	0	0	0	0	0	0	695,408	695,408	0	0	0
706109517	GOLETA	CA		07/24/2014		0	0	0	0	0	0	0	592,539	592,539	0	0	0
706110737	GOLETA	CA		07/11/2019		0	0	0	0	0	0	0	378,886	378,886	0	0	0
717610254	GONZALES	CA		12/28/2011		0	0	0	0	0	0	0	94,666	94,666	0	0	0
717610297	GREENFIELD	CA		12/22/2010		0	0	0	0	0	0	0	200,000	200,000	0	0	0
717610611	GRIDLEY	CA		12/28/2012		0	0	0	0	0	0	0	440,000	440,000	0	0	0
717610261	HEALDSBURG	CA		03/14/2011		0	0	0	0	0	0	0	141,334	141,334	0	0	0
717610262	HEALDSBURG	CA		03/14/2011		0	0	0	0	0	0	0	36,000	36,000	0	0	0
717610795	HEALDSBURG	CA		12/27/2013		0	0	0	0	0	0	0	13,500	13,500	0	0	0
717610796	HEALDSBURG	CA		12/27/2013		0	0	0	0	0	0	0	73,000	73,000	0	0	0
717611304	HEALDSBURG	CA		09/02/2016		0	0	0	0	0	0	0	320,000	320,000	0	0	0
717611653	HEBER	CA		11/20/2018		0	0	0	0	0	0	0	12,999	12,999	0	0	0
717610564	HOLLISTER	CA		12/28/2012		0	0	0	0	0	0	0	36,000	36,000	0	0	0
717610612	HOLLISTER	CA		06/07/2013		0	0	0	0	0	0	0	60,000	60,000	0	0	0
717610670	HOLLISTER	CA		06/07/2013		0	0	0	0	0	0	0	20,000	20,000	0	0	0
717611131	HOLLISTER	CA		11/09/2015		0	0	0	0	0	0	0	45,000	45,000	0	0	0
717610315	HOLT	CA		03/16/2011		0	0	0	0	0	0	0	8,281	8,281	0	0	0
717611427	HOLT	CA		07/06/2017		0	0	0	0	0	0	0	7,493	7,493	0	0	0
717609764	HOLTVILLE	CA		05/31/2007		0	0	0	0	0	0	0	39,608	39,608	0	0	0
717611715	HOLTVILLE	CA		07/03/2019		0	0	0	0	0	0	0	5,003	5,003	0	0	0
717611761	HOLTVILLE	CA		09/10/2019		0	0	0	0	0	0	0	1,865	1,865	0	0	0
706108997	IRVINE	CA		01/10/2013		0	0	0	0	0	0	0	462,993	462,993	0	0	0
706109780	IRVINE	CA		03/31/2015		0	0	0	0	0	0	0	1,371,205	1,371,205	0	0	0
706110251	IRVINE	CA		03/01/2017		0	0	0	0	0	0	0	591,517	591,517	0	0	0
706110320	IRVINE	CA		05/24/2017		0	0	0	0	0	0	0	209,828	209,828	0	0	0
706110376	IRVINE	CA		08/15/2017		0	0	0	0	0	0	0	90,622	90,622	0	0	0
706110523	IRVINE	CA		01/30/2019		0	0	0	0	0	0	0	702,550	702,550	0	0	0
706109285	IRWINDALE	CA		10/30/2013		0	0	0	0	0	0	0	68,797	68,797	0	0	0
717611552	KELSEYVILLE	CA		02/06/2018		0	0	0	0	0	0	0	57,400	57,400	0	0	0
717611558	KELSEYVILLE	CA		02/06/2018		0	0	0	0	0	0	0	29,440	29,440	0	0	0
706109709	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	411,119	411,119	0	0	0
706109710	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	115,182	115,182	0	0	0
706110050	LAGUNA NIGUEL	CA		05/11/2016		0	0	0	0	0	0	0	107,754	107,754	0	0	0
706108842	LAKE FOREST	CA		07/03/2012		0	0	0	0	0	0	0	133,509	133,509	0	0	0
717610661	LATHROP	CA		05/16/2013		0	0	0	0	0	0	0	160,000	160,000	0	0	0
706110606	LIVERMORE	CA		10/01/2018		0	0	0	0	0	0	0	104,244	104,244	0	0	0
706109500	LONG BEACH	CA		06/18/2014		0	0	0	0	0	0	0	589,515	589,515	0	0	0
706109761	LONG BEACH	CA		10/01/2017		0	0	0	0	0	0	0	567,517	567,517	0	0	0
706110563	LONG BEACH	CA		07/17/2018		0	0	0	0	0	0	0	337,044	337,044	0	0	0
706108619	LOS ANGELES	CA		09/29/2011		0	0	0	0	0	0	0	567,940	567,940	0	0	0
706108764	LOS ANGELES	CA		07/09/2012		0	0	0	0	0	0	0	2,136,221	2,136,221	0	0	0
706108828	LOS ANGELES	CA		06/22/2012		0	0	0	0	0	0	0	24,564	24,564	0	0	0
706108873	LOS ANGELES	CA		10/01/2017		0	0	0	0	0	0	0	87,939	87,939	0	0	0
706110129	LOS ANGELES	CA		10/05/2016		0	0	0	0	0	0	0	415,916	415,916	0	0	0
706110437	LOS ANGELES	CA		01/02/2018		0	0	0	0	0	0	0	1,251,207	1,251,207	0	0	0
706110581	LOS ANGELES	CA		08/13/2018		0	0	0	0	0	0	0	352,416	352,416	0	0	0
706110822	LOS ANGELES	CA		08/12/2019		0	0	0	0	0	0	0	411,373	411,373	0	0	0
717610790	LOST HILLS	CA		09/14/2015		0	0	0	0	0	0	0	1,683,250	1,683,250	0	0	0
717610863	LOST HILLS	CA		09/25/2014		0	0	0	0	0	0	0	2,863,750	2,863,750	0	0	0
717611665	LOST HILLS	CA		12/28/2018		0	0	0	0	0	0	0	600,000	600,000	0	0	0
717610290	MADERA	CA		03/23/2011		0	0	0	0	0	0	0	3,451,200	3,451,200	0	0	0
717610372	MADERA	CA		09/15/2011		0	0	0	0	0	0	0	35,951	35,951	0	0	0
717610567	MADERA	CA		10/12/2012		0	0	0	0	0	0	0	52,000	52,000	0	0	0
717610694	MADERA	CA		07/15/2013		0	0	0	0	0	0	0	245,000	245,000	0	0	0
717610805	MADERA	CA		08/01/2014		0	0	0	0	0	0	0	49,200	49,200	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
717610965	MADERA	CA		06/01/2015		0	0	0	0	0	0	0	269,150	269,150	0	0	0
717611585	MADERA	CA		06/13/2018		0	0	0	0	0	0	0	20,000	20,000	0	0	0
717611052	MARICOPA	CA		12/15/2015		0	0	0	0	0	0	0	1,634,000	1,634,000	0	0	0
717611431	MAXWELL	CA		04/17/2017		0	0	0	0	0	0	0	65,100	65,100	0	0	0
717611619	MECCA	CA		08/23/2018		0	0	0	0	0	0	0	47,831	47,831	0	0	0
706108289	MIRA LOMA	CA		05/25/2010		0	0	0	0	0	0	0	94,737	94,737	0	0	0
706108925	MIRA LOMA	CA		12/11/2012		0	0	0	0	0	0	0	99,521	99,521	0	0	0
706109518	MIRA LOMA	CA		04/01/2015		0	0	0	0	0	0	0	118,918	118,918	0	0	0
717610681	MONTEREY	CA		06/28/2013		0	0	0	0	0	0	0	289,400	289,400	0	0	0
706109350	MOUNTAIN VIEW	CA		11/07/2013		0	0	0	0	0	0	0	175,989	175,989	0	0	0
706110380	MOUNTAIN VIEW	CA		09/19/2017		0	0	0	0	0	0	0	418,839	418,839	0	0	0
717610236	NAPA	CA		11/01/2010		0	0	0	0	0	0	0	171,600	171,600	0	0	0
717610610	NAPA	CA		02/19/2013		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717610945	NAPA	CA		12/18/2014		0	0	0	0	0	0	0	400,000	400,000	0	0	0
717611225	NAPA	CA		06/17/2016		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717611263	NAPA	CA		08/04/2016		0	0	0	0	0	0	0	40,256	40,256	0	0	0
717611479	NAPA	CA		07/26/2017		0	0	0	0	0	0	0	15,165	15,165	0	0	0
717611480	NAPA	CA		06/30/2017		0	0	0	0	0	0	0	224,000	224,000	0	0	0
717611602	NAPA	CA		06/29/2018		0	0	0	0	0	0	0	4,764	4,764	0	0	0
706107065	NEWPORT BEACH	CA		03/08/2007		0	0	0	0	0	0	0	58,086	58,086	0	0	0
706107066	NEWPORT BEACH	CA		03/08/2007		0	0	0	0	0	0	0	82,599	82,599	0	0	0
706109112	NORTH HOLLYWOOD	CA		06/24/2013		0	0	0	0	0	0	0	158,133	158,133	0	0	0
706108569	NOVATO	CA		08/11/2011		0	0	0	0	0	0	0	460,731	460,731	0	0	0
717611306	OAKVILLE	CA		11/08/2016		0	0	0	0	0	0	0	336,000	336,000	0	0	0
706108536	ONTARIO	CA		06/03/2011		0	0	0	0	0	0	0	69,405,980	69,371,102	0	(34,879)	(34,879)
706108726	ONTARIO	CA		03/01/2012		0	0	0	0	0	0	0	1,336,820	1,336,820	0	0	0
706108983	ONTARIO	CA		11/19/2012		0	0	0	0	0	0	0	29,936	29,936	0	0	0
706109289	ONTARIO	CA		11/13/2013		0	0	0	0	0	0	0	41,324	41,324	0	0	0
706109573	ONTARIO	CA		12/17/2014		0	0	0	0	0	0	0	199,138	199,138	0	0	0
706109897	ONTARIO	CA		07/17/2019		0	0	0	0	0	0	0	72,837	72,837	0	0	0
717610576	ORANGE COVE	CA		10/01/2012		0	0	0	0	0	0	0	25,000	25,000	0	0	0
717611798	ORANGE COVE	CA		11/13/2019		0	0	0	0	0	0	0	70,000	70,000	0	0	0
717610215	OXNARD	CA		09/30/2010		0	0	0	0	0	0	0	280,033	280,033	0	0	0
706108830	PARAMOUNT	CA		06/22/2012		0	0	0	0	0	0	0	30,475	30,475	0	0	0
706108572	PICO RIVERA	CA		05/01/2019		0	0	0	0	0	0	0	51,108	51,108	0	0	0
706109264	PICO RIVERA	CA		08/28/2013		0	0	0	0	0	0	0	113,444	113,444	0	0	0
706109563	PINOLE	CA		08/07/2014		0	0	0	0	0	0	0	46,538	46,538	0	0	0
717611360	PORTERVILLE	CA		03/02/2017		0	0	0	0	0	0	0	30,000	30,000	0	0	0
706108629	RANCHO CUCAMONGA	CA		11/17/2011		0	0	0	0	0	0	0	819,338	819,338	0	0	0
706108847	RANCHO CUCAMONGA	CA		12/06/2012		0	0	0	0	0	0	0	333,118	333,118	0	0	0
706109063	RANCHO CUCAMONGA	CA		06/28/2013		0	0	0	0	0	0	0	1,309,267	1,309,267	0	0	0
706110208	RANCHO CUCAMONGA	CA		08/01/2017		0	0	0	0	0	0	0	471,442	471,442	0	0	0
706109240	RANCHO MIRAGE	CA		09/27/2013		0	0	0	0	0	0	0	338,305	338,305	0	0	0
706108188	REDLANDS	CA		06/05/2009		0	0	0	0	0	0	0	334,873	334,873	0	0	0
706109512	REDLANDS	CA		06/05/2014		0	0	0	0	0	0	0	228,706	228,706	0	0	0
706109953	REDONDO BEACH	CA		12/02/2015		0	0	0	0	0	0	0	106,190	106,190	0	0	0
706109797	REDWOOD CITY	CA		05/13/2015		0	0	0	0	0	0	0	79,268	79,268	0	0	0
717610255	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	12,075	12,075	0	0	0
717610269	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	19,622	19,622	0	0	0
717610270	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	31,999	31,999	0	0	0
717610271	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	36,225	36,225	0	0	0
717610272	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	173,600	173,600	0	0	0
706110137	RIVERSIDE	CA		08/01/2016		0	0	0	0	0	0	0	65,352	65,352	0	0	0
706110268	ROCKLIN	CA		03/09/2017		0	0	0	0	0	0	0	187,473	187,473	0	0	0
706108171	ROWLAND HEIGHTS	CA		05/05/2009		0	0	0	0	0	0	0	53,414	53,414	0	0	0
706108229	ROWLAND HEIGHTS	CA		11/12/2009		0	0	0	0	0	0	0	7,810	7,810	0	0	0
706109269	ROWLAND HEIGHTS	CA		09/20/2013		0	0	0	0	0	0	0	262,472	262,472	0	0	0
706109286	ROWLAND HEIGHTS	CA		10/30/2013		0	0	0	0	0	0	0	52,610	52,610	0	0	0
717611054	RUTHERFORD	CA		07/17/2015		0	0	0	0	0	0	0	8,962,710	8,962,710	0	0	0
717611091	RUTHERFORD	CA		10/01/2015		0	0	0	0	0	0	0	345,000	345,000	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717611252	RUTHERFORD	CA		08/22/2016		0	0	0	0	0	0	0	300,000	300,000	0	0	0
706108600	SACRAMENTO	CA		08/11/2011		0	0	0	0	0	0	0	355,525	355,525	0	0	0
717610349	SALINAS	CA		07/01/2011		0	0	0	0	0	0	0	144,336	144,336	0	0	0
717611386	SAN ARDO	CA		01/01/2017		0	0	0	0	0	0	0	288,000	288,000	0	0	0
706108924	SAN DIEGO	CA		10/26/2012		0	0	0	0	0	0	0	681,217	681,217	0	0	0
706108930	SAN DIEGO	CA		12/20/2012		0	0	0	0	0	0	0	313,300	313,300	0	0	0
706108931	SAN DIEGO	CA		11/28/2012		0	0	0	0	0	0	0	1,659,962	1,659,962	0	0	0
706108984	SAN DIEGO	CA		02/07/2013		0	0	0	0	0	0	0	165,335	165,335	0	0	0
706109997	SAN DIEGO	CA		12/29/2015		0	0	0	0	0	0	0	214,200	214,200	0	0	0
706110103	SAN DIEGO	CA		10/11/2016		0	0	0	0	0	0	0	383,078	383,078	0	0	0
706110104	SAN DIEGO	CA		10/11/2016		0	0	0	0	0	0	0	439,852	439,852	0	0	0
706110541	SAN DIEGO	CA		04/27/2018		0	0	0	0	0	0	0	132,528	132,528	0	0	0
706108466	SAN FRANCISCO	CA		04/01/2011		0	0	0	0	0	0	0	795,915	795,915	0	0	0
706108849	SAN FRANCISCO	CA		08/03/2012		0	0	0	0	0	0	0	267,380	267,380	0	0	0
706109011	SAN FRANCISCO	CA		02/22/2013		0	0	0	0	0	0	0	1,417,454	1,417,454	0	0	0
706109099	SAN FRANCISCO	CA		04/08/2013		0	0	0	0	0	0	0	24,239	24,239	0	0	0
706109257	SAN FRANCISCO	CA		10/03/2013		0	0	0	0	0	0	0	123,598	123,598	0	0	0
706109300	SAN FRANCISCO	CA		12/03/2013		0	0	0	0	0	0	0	425,699	425,699	0	0	0
706109568	SAN FRANCISCO	CA		10/14/2014		0	0	0	0	0	0	0	16,466	16,466	0	0	0
706110424	SAN FRANCISCO	CA		10/23/2017		0	0	0	0	0	0	0	1,862,130	1,862,130	0	0	0
706110432	SAN FRANCISCO	CA		10/24/2017		0	0	0	0	0	0	0	522,136	522,136	0	0	0
706110519	SAN FRANCISCO	CA		05/07/2018		0	0	0	0	0	0	0	134,030	134,030	0	0	0
706110536	SAN FRANCISCO	CA		05/22/2018		0	0	0	0	0	0	0	166,826	166,826	0	0	0
706110539	SAN FRANCISCO	CA		07/27/2018		0	0	0	0	0	0	0	268,333	268,333	0	0	0
706108299	SAN JOSE	CA		09/13/2010		0	0	0	0	0	0	0	454,729	454,729	0	0	0
706108417	SAN JOSE	CA		12/16/2010		0	0	0	0	0	0	0	117,919	117,919	0	0	0
706108824	SAN JOSE	CA		10/02/2012		0	0	0	0	0	0	0	256,604	256,604	0	0	0
706110863	SAN JOSE	CA		11/20/2019		0	0	0	0	0	0	0	82,317	82,317	0	0	0
706109558	SAN MATEO	CA		08/26/2014		0	0	0	0	0	0	0	170,272	170,272	0	0	0
706108547	SANTA ANA	CA		11/02/2011		0	0	0	0	0	0	0	1,552,784	1,552,784	0	0	0
706108978	SANTA ANA	CA		05/20/2013		0	0	0	0	0	0	0	788,310	788,310	0	0	0
706103071	SANTA BARBARA	CA		05/01/2018		0	0	0	0	0	0	0	258,880	258,880	0	0	0
706109652	SANTA CLARITA	CA		12/12/2014		0	0	0	0	0	0	0	11,955	11,955	0	0	0
706109955	SANTA CRUZ	CA		11/20/2015		0	0	0	0	0	0	0	89,772	89,772	0	0	0
706108254	SANTA FE SPRINGS	CA		03/03/2010		0	0	0	0	0	0	0	138,109	138,109	0	0	0
706108533	SANTA FE SPRINGS	CA		08/01/2019		0	0	0	0	0	0	0	28,372	28,372	0	0	0
706108829	SANTA FE SPRINGS	CA		06/22/2012		0	0	0	0	0	0	0	31,257	31,257	0	0	0
706108831	SANTA FE SPRINGS	CA		06/22/2012		0	0	0	0	0	0	0	31,970	31,970	0	0	0
706109051	SANTA FE SPRINGS	CA		02/26/2013		0	0	0	0	0	0	0	557,434	557,434	0	0	0
706109281	SANTA FE SPRINGS	CA		09/25/2013		0	0	0	0	0	0	0	14,218	14,218	0	0	0
706109282	SANTA FE SPRINGS	CA		09/26/2013		0	0	0	0	0	0	0	43,669	43,669	0	0	0
706109283	SANTA FE SPRINGS	CA		09/24/2013		0	0	0	0	0	0	0	50,676	50,676	0	0	0
706109284	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	81,747	81,747	0	0	0
706109287	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	34,399	34,399	0	0	0
706110028	SANTA FE SPRINGS	CA		03/15/2016		0	0	0	0	0	0	0	149,275	149,275	0	0	0
706109946	SANTA MARIA	CA		11/25/2015		0	0	0	0	0	0	0	736,070	736,070	0	0	0
706110232	SANTA MARIA	CA		12/19/2016		0	0	0	0	0	0	0	552,204	552,204	0	0	0
706108521	SANTA MONICA	CA		05/12/2011		0	0	0	0	0	0	0	465,541	465,541	0	0	0
706108717	SANTA MONICA	CA		02/28/2012		0	0	0	0	0	0	0	34,728	34,728	0	0	0
706110014	SANTA MONICA	CA		06/01/2016		0	0	0	0	0	0	0	132,188	132,188	0	0	0
717610156	SOLEDAD	CA		06/14/2010		0	0	0	0	0	0	0	175,177	175,177	0	0	0
717610678	SOLEDAD	CA		07/31/2013		0	0	0	0	0	0	0	281,667	281,667	0	0	0
717610679	SOLEDAD	CA		09/10/2013		0	0	0	0	0	0	0	70,500	70,500	0	0	0
717610682	SOLEDAD	CA		12/26/2013		0	0	0	0	0	0	0	282,792	282,792	0	0	0
717611462	SOLEDAD	CA		10/27/2017		0	0	0	0	0	0	0	124,514	124,514	0	0	0
717610515	SONOMA	CA		06/25/2012		0	0	0	0	0	0	0	176,000	176,000	0	0	0
717610946	SONOMA	CA		12/31/2014		0	0	0	0	0	0	0	50,000	50,000	0	0	0
717610950	SONOMA	CA		03/23/2015		0	0	0	0	0	0	0	371,200	371,200	0	0	0
717610951	SONOMA	CA		03/23/2015		0	0	0	0	0	0	0	88,000	88,000	0	0	0
717611505	SONOMA	CA		10/02/2017		0	0	0	0	0	0	0	122,400	122,400	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717611692	SONOMA	CA		04/08/2019		0	0	0	0	0	0	0	60,000	60,000	0	0	0
717610905	TEMECULA	CA		05/29/2015		0	0	0	0	0	0	0	30,000	30,000	0	0	0
706108728	THOUSAND OAKS	CA		05/17/2012		0	0	0	0	0	0	0	2,051,208	2,051,208	0	0	0
717700110	TULARE	CA		01/25/1995		0	0	0	0	0	0	0	450	450	0	0	0
706109018	TUSTIN	CA		05/21/2013		0	0	0	0	0	0	0	469,309	469,309	0	0	0
706109992	TUSTIN	CA		02/10/2016		0	0	0	0	0	0	0	727,327	727,327	0	0	0
717610652	UKIAH	CA		03/07/2013		0	0	0	0	0	0	0	65,000	65,000	0	0	0
717611232	UKIAH	CA		05/25/2016		0	0	0	0	0	0	0	28,000	28,000	0	0	0
706108825	UNION CITY	CA		08/15/2012		0	0	0	0	0	0	0	490,951	490,951	0	0	0
706109571	UPLAND	CA		03/26/2015		0	0	0	0	0	0	0	299,399	299,399	0	0	0
706104963	WALNUT	CA		06/12/2003		0	0	0	0	0	0	0	1,184,086	1,184,086	0	0	0
706105151	WALNUT	CA		02/02/2004		0	0	0	0	0	0	0	580,821	580,821	0	0	0
706105855	WALNUT	CA		10/06/2005		0	0	0	0	0	0	0	583,271	583,271	0	0	0
706105909	WALNUT	CA		05/03/2006		0	0	0	0	0	0	0	606,603	606,603	0	0	0
706106322	WALNUT	CA		07/12/2007		0	0	0	0	0	0	0	531,060	531,060	0	0	0
706106598	WALNUT	CA		11/30/2006		0	0	0	0	0	0	0	1,013,542	1,013,542	0	0	0
706107956	WALNUT	CA		04/01/2009		0	0	0	0	0	0	0	304,173	304,173	0	0	0
706108602	WALNUT	CA		12/06/2011		0	0	0	0	0	0	0	545,234	545,234	0	0	0
706110666	WALNUT	CA		01/15/2019		0	0	0	0	0	0	0	176,805	176,805	0	0	0
706108568	WALNUT CREEK	CA		06/22/2011		0	0	0	0	0	0	0	250,368	250,368	0	0	0
717611009	WASCO	CA		07/01/2015		0	0	0	0	0	0	0	500,063	500,063	0	0	0
717611475	WATERFORD	CA		08/24/2017		0	0	0	0	0	0	0	160,000	160,000	0	0	0
717610828	WESTMORLAND	CA		05/19/2014		0	0	0	0	0	0	0	189,400	189,400	0	0	0
717611077	WESTMORLAND	CA		10/19/2015		0	0	0	0	0	0	0	36,095	36,095	0	0	0
717611210	WESTMORLAND	CA		05/11/2016		0	0	0	0	0	0	0	296,000	296,000	0	0	0
717610320	WHEATLAND	CA		11/03/2011		0	0	0	0	0	0	0	112,500	112,500	0	0	0
717610542	WHEATLAND	CA		07/12/2012		0	0	0	0	0	0	0	37,500	37,500	0	0	0
717610802	WOODLAND	CA		03/27/2014		0	0	0	0	0	0	0	300,000	300,000	0	0	0
751000192	BRAMPTON	CAN		07/26/2017		0	0	0	0	0	0	0	1,450,176	1,365,562	(84,614)	0	(84,614)
751000260	VANCOUVER	CAN		11/15/2018		0	0	0	0	0	0	0	478,588	476,831	(1,757)	0	(1,757)
717611721	AMHERST	CO		07/26/2019		0	0	0	0	0	0	0	18,379	18,379	0	0	0
706109314	ARVADA	CO		11/27/2013		0	0	0	0	0	0	0	71,471	71,471	0	0	0
706108921	AURORA	CO		08/31/2012		0	0	0	0	0	0	0	135,153	135,153	0	0	0
706110100	AURORA	CO		07/15/2016		0	0	0	0	0	0	0	236,316	236,316	0	0	0
706110173	AURORA	CO		08/31/2016		0	0	0	0	0	0	0	1,111,016	1,111,016	0	0	0
706110297	AURORA	CO		04/06/2017		0	0	0	0	0	0	0	70,199	70,199	0	0	0
706110341	AURORA	CO		01/12/2018		0	0	0	0	0	0	0	430,657	430,657	0	0	0
706108283	BOULDER	CO		06/02/2010		0	0	0	0	0	0	0	472,091	472,091	0	0	0
706110653	BOULDER	CO		12/07/2018		0	0	0	0	0	0	0	68,175	68,175	0	0	0
717610457	BURLINGTON	CO		04/01/2016		0	0	0	0	0	0	0	6,339	6,339	0	0	0
706109237	CENTENNIAL	CO		08/20/2013		0	0	0	0	0	0	0	631,030	631,030	0	0	0
706108664	DENVER	CO		11/22/2011		0	0	0	0	0	0	0	606,345	606,345	0	0	0
706108977	DENVER	CO		05/01/2013		0	0	0	0	0	0	0	234,524	234,524	0	0	0
706109313	DENVER	CO		11/27/2013		0	0	0	0	0	0	0	88,335	88,335	0	0	0
706109854	DENVER	CO		12/01/2015		0	0	0	0	0	0	0	231,342	231,342	0	0	0
706110801	DENVER	CO		08/14/2019		0	0	0	0	0	0	0	89,616	89,616	0	0	0
706108660	HIGHLANDS RANCH	CO		12/14/2011		0	0	0	0	0	0	0	357,887	357,887	0	0	0
706110085	HIGHLANDS RANCH	CO		06/09/2016		0	0	0	0	0	0	0	339,514	339,514	0	0	0
717611353	HUGO	CO		12/07/2016		0	0	0	0	0	0	0	89,106	89,106	0	0	0
717610799	KEENESBURG	CO		02/14/2014		0	0	0	0	0	0	0	7,316	7,316	0	0	0
706109656	LITTLETON	CO		12/12/2014		0	0	0	0	0	0	0	9,336	9,336	0	0	0
706109253	PARKER	CO		08/30/2013		0	0	0	0	0	0	0	345,888	345,888	0	0	0
717611625	PUEBLO	CO		01/11/2019		0	0	0	0	0	0	0	71,857	71,857	0	0	0
717610675	RIFLE	CO		04/05/2013		0	0	0	0	0	0	0	42,136	42,136	0	0	0
717611200	ROGGEN	CO		06/02/2016		0	0	0	0	0	0	0	19,572	19,572	0	0	0
717611169	SHERIDAN LAKE	CO		06/03/2016		0	0	0	0	0	0	0	93,221	93,221	0	0	0
717611128	SPRINGFIELD	CO		12/18/2015		0	0	0	0	0	0	0	156,083	156,083	0	0	0
717611085	STEAMBOAT SPRINGS	CO		09/08/2015		0	0	0	0	0	0	0	143,451	143,451	0	0	0
717611089	STEAMBOAT SPRINGS	CO		09/08/2015		0	0	0	0	0	0	0	20,447	20,447	0	0	0
717611088	WALSH	CO		08/21/2015		0	0	0	0	0	0	0	62,500	62,500	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108384	DANBURY	CT		05/01/2019		0	0	0	0	0	0	0	124,353	124,353	0	0	0
706108396	DANBURY	CT		05/01/2019		0	0	0	0	0	0	0	11,394	11,394	0	0	0
706108397	DANBURY	CT		05/01/2019		0	0	0	0	0	0	0	5,782	5,782	0	0	0
706108713	FARMINGTON	CT		06/11/2012		0	0	0	0	0	0	0	1,432,226	1,432,226	0	0	0
706109690	STAMFORD	CT		10/23/2014		0	0	0	0	0	0	0	861,993	861,993	0	0	0
706106115	WASHINGTON	DC		09/30/2005		0	0	0	0	0	0	0	211,962	211,962	0	0	0
706106968	WASHINGTON	DC		12/19/2006		0	0	0	0	0	0	0	484,112	484,112	0	0	0
706107743	WASHINGTON	DC		11/14/2007		0	0	0	0	0	0	0	1,038,297	1,038,297	0	0	0
706108279	WASHINGTON	DC		04/16/2010		0	0	0	0	0	0	0	2,530,367	2,530,367	0	0	0
706108312	WASHINGTON	DC		08/12/2010		0	0	0	0	0	0	0	88,899	88,899	0	0	0
706108366	WASHINGTON	DC		09/14/2010		0	0	0	0	0	0	0	2,578,864	2,578,864	0	0	0
706108423	WASHINGTON	DC		12/16/2010		0	0	0	0	0	0	0	510,717	510,717	0	0	0
706108437	WASHINGTON	DC		05/02/2011		0	0	0	0	0	0	0	294,443	294,443	0	0	0
706108454	WASHINGTON	DC		01/28/2011		0	0	0	0	0	0	0	950,924	950,924	0	0	0
706108650	WASHINGTON	DC		05/24/2012		0	0	0	0	0	0	0	348,938	348,938	0	0	0
706108675	WASHINGTON	DC		12/15/2011		0	0	0	0	0	0	0	731,690	731,690	0	0	0
706108716	WASHINGTON	DC		02/28/2012		0	0	0	0	0	0	0	55,933	55,933	0	0	0
706108839	WASHINGTON	DC		07/26/2012		0	0	0	0	0	0	0	89,652	89,652	0	0	0
706108857	WASHINGTON	DC		06/26/2012		0	0	0	0	0	0	0	564,249	564,249	0	0	0
706108981	WASHINGTON	DC		11/16/2012		0	0	0	0	0	0	0	325,879	325,879	0	0	0
706109111	WASHINGTON	DC		11/03/2014		0	0	0	0	0	0	0	1,768,239	1,768,239	0	0	0
706109171	WASHINGTON	DC		06/28/2013		0	0	0	0	0	0	0	293,852	293,852	0	0	0
706109446	WASHINGTON	DC		04/23/2014		0	0	0	0	0	0	0	894,342	894,342	0	0	0
706109712	WASHINGTON	DC		06/01/2015		0	0	0	0	0	0	0	61,256	61,256	0	0	0
706109754	WASHINGTON	DC		01/30/2015		0	0	0	0	0	0	0	140,867	140,867	0	0	0
706109892	WASHINGTON	DC		09/17/2015		0	0	0	0	0	0	0	8,922	8,922	0	0	0
706109924	WASHINGTON	DC		10/15/2015		0	0	0	0	0	0	0	744,015	744,015	0	0	0
706110196	WASHINGTON	DC		09/21/2016		0	0	0	0	0	0	0	1,415,860	1,415,860	0	0	0
706110240	WASHINGTON	DC		12/21/2016		0	0	0	0	0	0	0	1,394,506	1,394,506	0	0	0
706110448	WASHINGTON	DC		11/30/2017		0	0	0	0	0	0	0	601,159	601,159	0	0	0
706109173	CLEARWATER	FL		08/26/2013		0	0	0	0	0	0	0	153,254	153,254	0	0	0
717611322	CLEWISTON	FL		03/02/2017		0	0	0	0	0	0	0	560,000	560,000	0	0	0
706109653	FORT LAUDERDALE	FL		12/12/2014		0	0	0	0	0	0	0	9,792	9,792	0	0	0
706109751	FORT LAUDERDALE	FL		04/01/2015		0	0	0	0	0	0	0	265,761	265,761	0	0	0
717611613	FORT PIERCE	FL		02/07/2019		0	0	0	0	0	0	0	69,814	69,814	0	0	0
717610613	FROSTPROOF	FL		12/31/2012		0	0	0	0	0	0	0	580,000	580,000	0	0	0
717610897	FROSTPROOF	FL		09/04/2014		0	0	0	0	0	0	0	220,000	220,000	0	0	0
706108761	GAINESVILLE	FL		05/16/2012		0	0	0	0	0	0	0	94,719	94,719	0	0	0
706108936	GAINESVILLE	FL		11/16/2012		0	0	0	0	0	0	0	340,395	340,395	0	0	0
717611708	IMMOKALEE	FL		06/14/2019		0	0	0	0	0	0	0	153,456	153,456	0	0	0
706106511	INDIAN HARBOUR BEACH	FL		08/25/2006		0	0	0	0	0	0	0	165,827	165,827	0	0	0
717610902	INDIANTOWN	FL		11/24/2014		0	0	0	0	0	0	0	1,099,400	1,099,400	0	0	0
706109614	JACKSONVILLE	FL		11/04/2014		0	0	0	0	0	0	0	185,023	185,023	0	0	0
717611434	LAKE WALES	FL		06/29/2017		0	0	0	0	0	0	0	123,760	123,760	0	0	0
706106595	MIAMI	FL		07/17/2006		0	0	0	0	0	0	0	464,250	464,250	0	0	0
706108642	MIAMI	FL		11/10/2011		0	0	0	0	0	0	0	2,171,964	2,171,964	0	0	0
706109312	MIAMI	FL		11/27/2013		0	0	0	0	0	0	0	158,400	158,400	0	0	0
706109918	MIAMI	FL		09/28/2015		0	0	0	0	0	0	0	79,280	79,280	0	0	0
706109592	NEPTUNE BEACH	FL		09/30/2014		0	0	0	0	0	0	0	111,192	111,192	0	0	0
706108373	NORTH MIAMI BEACH	FL		10/14/2010		0	0	0	0	0	0	0	919,467	919,467	0	0	0
706108313	ORLANDO	FL		08/10/2010		0	0	0	0	0	0	0	1,636,021	1,636,021	0	0	0
706109318	ORLANDO	FL		02/11/2014		0	0	0	0	0	0	0	150,105	150,105	0	0	0
706109919	ORLANDO	FL		09/17/2015		0	0	0	0	0	0	0	23,101	23,101	0	0	0
706110062	ORLANDO	FL		04/20/2016		0	0	0	0	0	0	0	37,045	37,045	0	0	0
717610449	PALM BEACH	FL		03/30/2012		0	0	0	0	0	0	0	1,685,052	1,685,052	0	0	0
717610468	PALM BEACH	FL		03/30/2012		0	0	0	0	0	0	0	1,685,053	1,685,053	0	0	0
717610874	PALM BEACH	FL		09/15/2014		0	0	0	0	0	0	0	376,600	376,600	0	0	0
717610978	PALM BEACH	FL		06/03/2015		0	0	0	0	0	0	0	662,860	662,860	0	0	0
706109213	PALM HARBOR	FL		09/04/2013		0	0	0	0	0	0	0	353,884	353,884	0	0	0
717611220	SEBRING	FL		07/28/2016		0	0	0	0	0	0	0	780,000	780,000	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717611562	ST. CLOUD	FL		08/27/2018		0	0	0	0	0	0	0	126,160	126,160	0	0	0
706109310	TAMPA	FL		11/27/2013		0	0	0	0	0	0	0	53,402	53,402	0	0	0
706110266	TAMPA	FL		02/28/2017		0	0	0	0	0	0	0	64,690	64,690	0	0	0
706108387	WEST PALM BEACH	FL		12/20/2010		0	0	0	0	0	0	0	438,857	438,857	0	0	0
717610346	WEST PALM BEACH	FL		05/03/2011		0	0	0	0	0	0	0	175,000	175,000	0	0	0
706109067	WINTER PARK	FL		03/12/2013		0	0	0	0	0	0	0	156,932	156,932	0	0	0
750000224	GONDREVILLE	FRA		12/29/2017		0	0	0	0	0	0	0	392,159	365,301	(26,858)	0	(26,858)
706108884	ATLANTA	GA		05/14/2013		0	0	0	0	0	0	0	247,082	247,082	0	0	0
706108979	ATLANTA	GA		11/19/2012		0	0	0	0	0	0	0	472,422	472,422	0	0	0
706109299	ATLANTA	GA		01/02/2014		0	0	0	0	0	0	0	171,913	171,913	0	0	0
706110585	ATLANTA	GA		08/23/2018		0	0	0	0	0	0	0	357,143	357,143	0	0	0
717611337	BAINBRIDGE	GA		12/28/2016		0	0	0	0	0	0	0	500,000	500,000	0	0	0
706108729	DECATUR	GA		04/02/2012		0	0	0	0	0	0	0	138,336	138,336	0	0	0
706109315	DECATUR	GA		11/27/2013		0	0	0	0	0	0	0	72,475	72,475	0	0	0
706110125	FAIRBURN	GA		07/18/2016		0	0	0	0	0	0	0	56,205	56,205	0	0	0
706107454	KENNESAW	GA		10/10/2007		0	0	0	0	0	0	0	412,931	412,931	0	0	0
706110164	KENNESAW	GA		09/01/2016		0	0	0	0	0	0	0	39,076	39,076	0	0	0
706110165	KENNESAW	GA		07/18/2016		0	0	0	0	0	0	0	8,357	8,357	0	0	0
706102343	LAWRENCEVILLE	GA		05/01/2018		0	0	0	0	0	0	0	205,232	205,232	0	0	0
706108534	MARIETTA	GA		06/02/2011		0	0	0	0	0	0	0	153,258	153,258	0	0	0
706109694	MARIETTA	GA		11/21/2014		0	0	0	0	0	0	0	98,410	98,410	0	0	0
706109682	NORCROSS	GA		11/21/2014		0	0	0	0	0	0	0	255,530	255,530	0	0	0
706109695	NORCROSS	GA		06/19/2015		0	0	0	0	0	0	0	20,707	20,707	0	0	0
749000227	CARLISLE	GBR		08/16/2018		0	0	0	0	0	0	0	2,504,706	2,451,187	(53,519)	0	(53,519)
749000295	CRAWLEY	GBR		10/31/2019		0	0	0	0	0	0	0	0	(2,781)	(2,781)	0	(2,781)
749000298	HODDESDON	GBR		12/24/2019		0	0	0	0	0	0	0	0	126,150	126,150	0	126,150
749000024	LONDON	GBR		06/08/2012		0	0	0	0	0	0	0	63,435	52,449	(10,986)	0	(10,986)
749000037	LONDON	GBR		12/06/2012		0	0	0	0	0	0	0	176,531	140,156	(36,375)	0	(36,375)
749000040	LONDON	GBR		07/25/2013		0	0	0	0	0	0	0	298,932	248,267	(50,665)	0	(50,665)
749000102	LONDON	GBR		08/27/2015		0	0	0	0	0	0	0	638,777	521,766	(117,011)	0	(117,011)
749000147	LONDON	GBR		06/22/2016		0	0	0	0	0	0	0	642,871	562,627	(80,244)	0	(80,244)
749000169	LONDON	GBR		12/19/2016		0	0	0	0	0	0	0	364,856	375,902	11,046	0	11,046
749000182	LONDON	GBR		03/22/2017		0	0	0	0	0	0	0	1,124,342	1,168,247	43,905	0	43,905
749000233	LONDON	GBR		06/01/2018		0	0	0	0	0	0	0	3,006,863	2,907,765	(99,098)	0	(99,098)
749000285	LONDON	GBR		06/25/2019		0	0	0	0	0	0	0	0	(14,784)	(14,784)	0	(14,784)
749000333	LONDON	GBR		12/19/2019		0	0	0	0	0	0	0	0	15,960	15,960	0	15,960
717611058	AKRON	IA		09/03/2015		0	0	0	0	0	0	0	13,602	13,602	0	0	0
717611014	CORYDON	IA		05/27/2015		0	0	0	0	0	0	0	151,650	151,650	0	0	0
717610849	FARMINGTON	IA		08/06/2014		0	0	0	0	0	0	0	44,292	44,292	0	0	0
717610299	LAKE VIEW	IA		12/21/2010		0	0	0	0	0	0	0	57,517	57,517	0	0	0
717610389	LUCAS	IA		09/29/2011		0	0	0	0	0	0	0	84,158	84,158	0	0	0
717610940	LUCAS	IA		01/28/2015		0	0	0	0	0	0	0	44,112	44,112	0	0	0
717610988	MASON CITY	IA		05/27/2015		0	0	0	0	0	0	0	118,412	118,412	0	0	0
717611015	MOUNT AYR	IA		05/27/2015		0	0	0	0	0	0	0	384,527	384,527	0	0	0
717611642	MOUNT AYR	IA		11/02/2018		0	0	0	0	0	0	0	7,916	7,916	0	0	0
717611416	PAULLINA	IA		06/02/2017		0	0	0	0	0	0	0	82,862	82,862	0	0	0
717610288	SHELDON	IA		12/07/2010		0	0	0	0	0	0	0	115,245	115,245	0	0	0
706108302	BOISE	ID		06/15/2010		0	0	0	0	0	0	0	139,324	139,324	0	0	0
706109335	BOISE	ID		12/02/2013		0	0	0	0	0	0	0	250,508	250,508	0	0	0
706110408	BOISE	ID		08/04/2017		0	0	0	0	0	0	0	9,156	9,156	0	0	0
706109334	IDAHO FALLS	ID		12/02/2013		0	0	0	0	0	0	0	214,315	214,315	0	0	0
706110407	IDAHO FALLS	ID		08/04/2017		0	0	0	0	0	0	0	4,418	4,418	0	0	0
706109770	CARY	IL		03/13/2015		0	0	0	0	0	0	0	70,615	70,615	0	0	0
706108819	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	107,364	107,364	0	0	0
706108820	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	47,823	47,823	0	0	0
706108821	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	50,673	50,673	0	0	0
706108911	CHICAGO	IL		08/31/2012		0	0	0	0	0	0	0	657,507	657,507	0	0	0
706108918	CHICAGO	IL		08/10/2012		0	0	0	0	0	0	0	98,783	98,783	0	0	0
706108929	CHICAGO	IL		09/12/2012		0	0	0	0	0	0	0	104,949	104,949	0	0	0
706109009	CHICAGO	IL		12/19/2012		0	0	0	0	0	0	0	173,399	173,399	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109044	CHICAGO	IL		02/22/2013		0	0	0	0	0	0	0	554,066	554,066	0	0	0
706109055	CHICAGO	IL		02/14/2013		0	0	0	0	0	0	0	2,843,894	2,843,894	0	0	0
706109472	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	30,069	30,069	0	0	0
706109473	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	39,859	39,859	0	0	0
706109474	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	24,475	24,475	0	0	0
706109475	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	17,482	17,482	0	0	0
706109705	CHICAGO	IL		01/14/2015		0	0	0	0	0	0	0	475,156	475,156	0	0	0
706110111	CHICAGO	IL		08/24/2016		0	0	0	0	0	0	0	1,091,405	1,091,405	0	0	0
706108908	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	406,230	406,230	0	0	0
706108909	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	166,585	166,585	0	0	0
706107134	ELMHURST	IL		07/16/2007		0	0	0	0	0	0	0	89,054	89,054	0	0	0
706109660	GENEVA	IL		12/12/2014		0	0	0	0	0	0	0	5,124	5,124	0	0	0
717610917	GLADSTONE	IL		12/23/2014		0	0	0	0	0	0	0	69,770	69,770	0	0	0
717610918	GLADSTONE	IL		12/23/2014		0	0	0	0	0	0	0	91,805	91,805	0	0	0
717610517	JOY	IL		06/22/2012		0	0	0	0	0	0	0	62,148	62,148	0	0	0
706108919	LA GRANGE	IL		08/10/2012		0	0	0	0	0	0	0	256,026	256,026	0	0	0
706109665	LEMONT	IL		12/12/2014		0	0	0	0	0	0	0	6,376	6,376	0	0	0
717611658	LIVINGSTON	IL		02/13/2019		0	0	0	0	0	0	0	33,605	33,605	0	0	0
706108869	LOMBARD	IL		06/29/2012		0	0	0	0	0	0	0	25,446	25,446	0	0	0
706110296	LOMBARD	IL		04/06/2017		0	0	0	0	0	0	0	84,978	84,978	0	0	0
717611299	MATTOON	IL		09/14/2016		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717610509	MEDORA	IL		05/21/2012		0	0	0	0	0	0	0	24,043	24,043	0	0	0
717611146	MELVIN	IL		12/15/2015		0	0	0	0	0	0	0	90,412	90,412	0	0	0
706110333	MUNDELEIN	IL		05/23/2017		0	0	0	0	0	0	0	30,787	30,787	0	0	0
706109668	NAPERVILLE	IL		12/12/2014		0	0	0	0	0	0	0	2,846	2,846	0	0	0
706106923	O FALLON	IL		02/01/2007		0	0	0	0	0	0	0	359,120	359,120	0	0	0
706108920	PALATINE	IL		08/10/2012		0	0	0	0	0	0	0	39,632	39,632	0	0	0
706109218	PEORIA	IL		05/01/2019		0	0	0	0	0	0	0	45,020	45,020	0	0	0
717610867	RALEIGH	IL		07/31/2014		0	0	0	0	0	0	0	42,610	42,610	0	0	0
706109012	RIVER GROVE	IL		03/01/2013		0	0	0	0	0	0	0	155,141	155,141	0	0	0
717610527	ROCKPORT	IL		09/13/2012		0	0	0	0	0	0	0	203,368	203,368	0	0	0
706108691	SCHAUMBURG	IL		02/17/2012		0	0	0	0	0	0	0	715,771	715,771	0	0	0
706108917	SCHILLER PARK	IL		08/10/2012		0	0	0	0	0	0	0	81,429	81,429	0	0	0
706108177	SKOKIE	IL		02/23/2010		0	0	0	0	0	0	0	2,606,549	2,606,549	0	0	0
717610771	ST. ANNE	IL		11/04/2013		0	0	0	0	0	0	0	722,836	722,836	0	0	0
717610773	ST. ANNE	IL		11/04/2013		0	0	0	0	0	0	0	23,562	23,562	0	0	0
717610596	WEST SALEM	IL		11/28/2012		0	0	0	0	0	0	0	43,568	43,568	0	0	0
706108916	WOOD DALE	IL		08/10/2012		0	0	0	0	0	0	0	50,865	50,865	0	0	0
717610751	YORKVILLE	IL		11/12/2013		0	0	0	0	0	0	0	192,000	192,000	0	0	0
717610355	AVON	IN		06/08/2011		0	0	0	0	0	0	0	47,892	47,892	0	0	0
717610017	CLAYTON	IN		10/30/2008		0	0	0	0	0	0	0	18,637	18,637	0	0	0
706109221	ELKHART	IN		05/01/2019		0	0	0	0	0	0	0	10,840	10,840	0	0	0
706110698	ELKHART	IN		03/15/2019		0	0	0	0	0	0	0	224,432	224,432	0	0	0
706105652	EVANSVILLE	IN		11/01/2018		0	0	0	0	0	0	0	647,401	647,401	0	0	0
706109244	INDIANAPOLIS	IN		09/27/2013		0	0	0	0	0	0	0	281,921	281,921	0	0	0
717610858	KIRKLIN	IN		06/27/2014		0	0	0	0	0	0	0	54,789	54,789	0	0	0
706110696	MISHAWAKA	IN		03/15/2019		0	0	0	0	0	0	0	510,403	510,403	0	0	0
717611040	OAKTOWN	IN		05/06/2015		0	0	0	0	0	0	0	23,248	23,248	0	0	0
717610774	RENSSELAER	IN		11/04/2013		0	0	0	0	0	0	0	126,809	126,809	0	0	0
717610498	DOUGLASS	KS		06/12/2012		0	0	0	0	0	0	0	142,395	142,395	0	0	0
706109126	LAWRENCE	KS		06/24/2013		0	0	0	0	0	0	0	157,334	157,334	0	0	0
706104982	OLATHE	KS		07/24/2003		0	0	0	0	0	0	0	82,360	82,360	0	0	0
706108620	OVERLAND PARK	KS		10/24/2011		0	0	0	0	0	0	0	1,526,493	1,526,493	0	0	0
706109765	OVERLAND PARK	KS		03/13/2015		0	0	0	0	0	0	0	170,544	170,544	0	0	0
706109766	OVERLAND PARK	KS		03/13/2015		0	0	0	0	0	0	0	30,094	30,094	0	0	0
706109767	SHAWNEE	KS		03/13/2015		0	0	0	0	0	0	0	58,815	58,815	0	0	0
717610862	TRIBUNE	KS		08/20/2014		0	0	0	0	0	0	0	123,042	123,042	0	0	0
717610960	TRIBUNE	KS		03/25/2015		0	0	0	0	0	0	0	25,767	25,767	0	0	0
706107159	ALEXANDRIA	KY		04/26/2007		0	0	0	0	0	0	0	226,327	226,327	0	0	0
706109037	HEBRON	KY		11/01/2018		0	0	0	0	0	0	0	530,674	530,674	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610704	HICKMAN	KY		10/01/2017		0	0	0	0	0	0	0	16,712	16,712	0	0	0
706108870	LOUISVILLE	KY		06/29/2012		0	0	0	0	0	0	0	16,824	16,824	0	0	0
717611283	PEMBROKE	KY		08/09/2016		0	0	0	0	0	0	0	99,776	99,776	0	0	0
717611284	PEMBROKE	KY		08/09/2016		0	0	0	0	0	0	0	87,270	87,270	0	0	0
717610813	SLAUGHTERS	KY		02/12/2014		0	0	0	0	0	0	0	49,145	49,145	0	0	0
717610857	STURGIS	KY		06/27/2014		0	0	0	0	0	0	0	38,979	38,979	0	0	0
706109448	WALTON	KY		04/25/2014		0	0	0	0	0	0	0	335,625	335,625	0	0	0
706108868	BATON ROUGE	LA		06/29/2012		0	0	0	0	0	0	0	14,078	14,078	0	0	0
717610568	DONALDSONVILLE	LA		09/17/2012		0	0	0	0	0	0	0	141,920	141,920	0	0	0
706108867	METAIRIE	LA		06/29/2012		0	0	0	0	0	0	0	19,944	19,944	0	0	0
717610541	RACELAND	LA		09/11/2012		0	0	0	0	0	0	0	250,000	250,000	0	0	0
706103499	ARLINGTON	MA		10/15/1999		0	0	0	0	0	0	0	1,180,085	1,180,085	0	0	0
706107434	BOSTON	MA		08/16/2007		0	0	0	0	0	0	0	340,196	340,196	0	0	0
706108311	BOSTON	MA		07/30/2010		0	0	0	0	0	0	0	285,819	285,819	0	0	0
706109134	BOSTON	MA		09/25/2013		0	0	0	0	0	0	0	598,041	598,041	0	0	0
706109607	BOSTON	MA		09/25/2014		0	0	0	0	0	0	0	2,904,479	2,904,479	0	0	0
706108581	BROOKLINE	MA		10/26/2011		0	0	0	0	0	0	0	487,921	487,921	0	0	0
706109962	CANTON	MA		11/24/2015		0	0	0	0	0	0	0	354,434	354,434	0	0	0
706109961	MILFORD	MA		11/24/2015		0	0	0	0	0	0	0	360,215	360,215	0	0	0
706109262	NORWOOD	MA		12/12/2013		0	0	0	0	0	0	0	530,958	530,958	0	0	0
706109116	PEABODY	MA		06/18/2013		0	0	0	0	0	0	0	1,233,101	1,233,101	0	0	0
706109263	WEST ROXBURY	MA		12/16/2013		0	0	0	0	0	0	0	167,005	167,005	0	0	0
706108710	ABERDEEN	MD		01/13/2012		0	0	0	0	0	0	0	720,843	720,843	0	0	0
706106305	BALTIMORE	MD		06/12/2006		0	0	0	0	0	0	0	572,969	572,969	0	0	0
706109033	BALTIMORE	MD		12/21/2012		0	0	0	0	0	0	0	346,633	346,633	0	0	0
706109498	BALTIMORE	MD		06/12/2014		0	0	0	0	0	0	0	269,058	269,058	0	0	0
706110390	BALTIMORE	MD		08/04/2017		0	0	0	0	0	0	0	25,433	25,433	0	0	0
706108320	BETHESDA	MD		09/02/2010		0	0	0	0	0	0	0	147,785	147,785	0	0	0
706108461	BETHESDA	MD		01/31/2011		0	0	0	0	0	0	0	2,733,292	2,733,292	0	0	0
706109402	BETHESDA	MD		04/03/2014		0	0	0	0	0	0	0	317,667	317,667	0	0	0
706103612	COCKEYSVILLE	MD		05/01/2018		0	0	0	0	0	0	0	434,720	434,720	0	0	0
706108472	DISTRICT HEIGHTS	MD		11/01/2018		0	0	0	0	0	0	0	219,297	219,297	0	0	0
706110450	ELLICOTT CITY	MD		12/13/2017		0	0	0	0	0	0	0	61,671	61,671	0	0	0
706109034	FREDERICK	MD		12/21/2012		0	0	0	0	0	0	0	198,815	198,815	0	0	0
706110391	FREDERICK	MD		08/04/2017		0	0	0	0	0	0	0	108,998	108,998	0	0	0
706108633	GAITHERSBURG	MD		10/06/2011		0	0	0	0	0	0	0	1,306,590	1,306,590	0	0	0
706109644	GAITHERSBURG	MD		12/12/2014		0	0	0	0	0	0	0	4,099	4,099	0	0	0
706103872	LAUREL	MD		05/24/2000		0	0	0	0	0	0	0	33,299	33,299	0	0	0
706104758	LAUREL	MD		04/01/2016		0	0	0	0	0	0	0	88,827	88,827	0	0	0
706108281	OWINGS MILLS	MD		06/02/2010		0	0	0	0	0	0	0	604,225	604,225	0	0	0
706109661	PHOENIX	MD		12/12/2014		0	0	0	0	0	0	0	9,222	9,222	0	0	0
706109035	PIKESVILLE	MD		12/21/2012		0	0	0	0	0	0	0	222,409	222,409	0	0	0
706110392	PIKESVILLE	MD		08/04/2017		0	0	0	0	0	0	0	727	727	0	0	0
706108686	SILVER SPRING	MD		01/31/2012		0	0	0	0	0	0	0	1,035,951	1,035,951	0	0	0
706108748	SILVER SPRING	MD		06/06/2012		0	0	0	0	0	0	0	474,616	474,616	0	0	0
706108980	SILVER SPRING	MD		12/12/2012		0	0	0	0	0	0	0	475,924	475,924	0	0	0
706109157	SILVER SPRING	MD		07/19/2013		0	0	0	0	0	0	0	419,989	419,989	0	0	0
706109528	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	351,708	351,708	0	0	0
706109532	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	61,843	61,843	0	0	0
706109840	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	54,855	54,855	0	0	0
706109860	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	3,985	3,985	0	0	0
706109861	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	6,537	6,537	0	0	0
706106492	TEMPLE HILLS	MD		05/08/2006		0	0	0	0	0	0	0	142,835	142,835	0	0	0
706109159	TOWSON	MD		07/12/2013		0	0	0	0	0	0	0	559,854	559,854	0	0	0
706109220	BATTLE CREEK	MI		05/01/2019		0	0	0	0	0	0	0	12,435	12,435	0	0	0
706109032	CADILLAC	MI		12/21/2012		0	0	0	0	0	0	0	189,645	189,645	0	0	0
706110389	CADILLAC	MI		08/04/2017		0	0	0	0	0	0	0	14,533	14,533	0	0	0
717611573	EDWARDSBURG	MI		12/10/2018		0	0	0	0	0	0	0	205,144	205,144	0	0	0
717611592	EDWARDSBURG	MI		12/10/2018		0	0	0	0	0	0	0	62,236	62,236	0	0	0
706109223	GRAND RAPIDS	MI		05/01/2019		0	0	0	0	0	0	0	7,652	7,652	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610691	GREENVILLE	MI		07/15/2013		0	0	0	0	0	0	0	78,589	78,589	0	0	0
706109222	KALAMAZOO	MI		05/01/2019		0	0	0	0	0	0	0	7,805	7,805	0	0	0
706110513	LANSING	MI		05/10/2018		0	0	0	0	0	0	0	89,551	89,551	0	0	0
706110699	LANSING	MI		03/15/2019		0	0	0	0	0	0	0	271,491	271,491	0	0	0
717610851	LITCHFIELD	MI		09/19/2014		0	0	0	0	0	0	0	37,724	37,724	0	0	0
706110514	MACOMB	MI		05/10/2018		0	0	0	0	0	0	0	146,538	146,538	0	0	0
706109031	MARQUETTE	MI		12/21/2012		0	0	0	0	0	0	0	369,685	369,683	0	(3)	(3)
706110388	MARQUETTE	MI		08/04/2017		0	0	0	0	0	0	0	53,772	53,772	0	0	0
706108587	NOVI	MI		09/22/2011		0	0	0	0	0	0	0	596,023	596,023	0	0	0
717610980	UNION CITY	MI		02/13/2015		0	0	0	0	0	0	0	62,896	62,896	0	0	0
717609325	ALBERT LEA	MN		09/30/2004		0	0	0	0	0	0	0	39,721	39,721	0	0	0
706109663	ANDOVER	MN		12/12/2014		0	0	0	0	0	0	0	4,896	4,896	0	0	0
717610856	BROWNTOWN	MN		07/22/2014		0	0	0	0	0	0	0	18,154	18,154	0	0	0
717611364	EVANSVILLE	MN		02/09/2017		0	0	0	0	0	0	0	152,417	152,417	0	0	0
706108491	HOPKINS	MN		03/30/2011		0	0	0	0	0	0	0	38,446	38,446	0	0	0
717611466	JACKSON	MN		06/30/2017		0	0	0	0	0	0	0	52,895	52,895	0	0	0
717610713	LAMBERTON	MN		06/27/2013		0	0	0	0	0	0	0	34,524	34,524	0	0	0
717611523	LISMORE	MN		11/06/2017		0	0	0	0	0	0	0	30,188	30,188	0	0	0
706109247	MINNEAPOLIS	MN		08/30/2013		0	0	0	0	0	0	0	432,071	432,071	0	0	0
717610547	PIPESTONE	MN		09/05/2012		0	0	0	0	0	0	0	20,250	20,250	0	0	0
717611008	PIPESTONE	MN		08/12/2015		0	0	0	0	0	0	0	22,500	22,500	0	0	0
717611047	WESTBROOK	MN		06/09/2015		0	0	0	0	0	0	0	122,213	122,213	0	0	0
717610838	WINTHROP	MN		04/23/2014		0	0	0	0	0	0	0	14,575	14,575	0	0	0
717610841	WINTHROP	MN		04/23/2014		0	0	0	0	0	0	0	20,963	20,963	0	0	0
717611312	ZUMBROTA	MN		10/12/2016		0	0	0	0	0	0	0	7,735	7,735	0	0	0
717611315	ZUMBROTA	MN		10/12/2016		0	0	0	0	0	0	0	3,564	3,564	0	0	0
717610831	BELL CITY	MO		05/05/2014		0	0	0	0	0	0	0	107,312	107,312	0	0	0
717610999	BELL CITY	MO		09/02/2015		0	0	0	0	0	0	0	105,052	105,052	0	0	0
717610687	BERNIE	MO		06/06/2013		0	0	0	0	0	0	0	36,496	36,496	0	0	0
717610688	BERNIE	MO		06/06/2013		0	0	0	0	0	0	0	33,455	33,455	0	0	0
717610546	CHILLICOTHE	MO		07/13/2012		0	0	0	0	0	0	0	28,709	28,709	0	0	0
717610786	DUDLEY	MO		12/10/2013		0	0	0	0	0	0	0	18,162	18,162	0	0	0
717610303	EAST PRAIRIE	MO		12/29/2010		0	0	0	0	0	0	0	24,375	24,375	0	0	0
717609784	HOPKINS	MO		05/01/2007		0	0	0	0	0	0	0	77,751	77,751	0	0	0
717611148	PERRYVILLE	MO		03/24/2016		0	0	0	0	0	0	0	81,380	81,380	0	0	0
717610658	POPLAR BLUFF	MO		04/18/2013		0	0	0	0	0	0	0	20,176	20,176	0	0	0
706109097	SAINT LOUIS	MO		06/07/2013		0	0	0	0	0	0	0	43,835	43,835	0	0	0
706109769	ST LOUIS	MO		03/13/2015		0	0	0	0	0	0	0	87,758	87,758	0	0	0
706110056	ST LOUIS	MO		04/19/2016		0	0	0	0	0	0	0	103,625	103,625	0	0	0
706110295	ST LOUIS	MO		04/06/2017		0	0	0	0	0	0	0	66,504	66,504	0	0	0
717611083	BATESVILLE	MS		09/15/2015		0	0	0	0	0	0	0	103,958	103,958	0	0	0
717611127	BATESVILLE	MS		09/21/2016		0	0	0	0	0	0	0	20,905	20,905	0	0	0
717611166	CLARKSDALE	MS		03/14/2016		0	0	0	0	0	0	0	154,002	154,002	0	0	0
717611167	CLARKSDALE	MS		03/14/2016		0	0	0	0	0	0	0	173,194	173,194	0	0	0
717611255	CLARKSDALE	MS		06/22/2016		0	0	0	0	0	0	0	67,880	67,880	0	0	0
717611314	CLARKSDALE	MS		10/06/2016		0	0	0	0	0	0	0	36,933	36,933	0	0	0
717611280	CLEVELAND	MS		08/10/2016		0	0	0	0	0	0	0	28,980	28,980	0	0	0
717610742	DODDSVILLE	MS		08/27/2013		0	0	0	0	0	0	0	23,922	23,922	0	0	0
717610587	GLEN ALLAN	MS		10/02/2012		0	0	0	0	0	0	0	11,599	11,599	0	0	0
717610994	GREENVILLE	MS		05/29/2015		0	0	0	0	0	0	0	122,543	122,543	0	0	0
717610875	INDIANOLA	MS		08/14/2014		0	0	0	0	0	0	0	65,089	65,089	0	0	0
717611096	INDIANOLA	MS		11/12/2015		0	0	0	0	0	0	0	69,073	69,073	0	0	0
717611281	LAKE CORMORANT	MS		08/18/2016		0	0	0	0	0	0	0	69,135	69,135	0	0	0
717610979	LELAND	MS		04/30/2015		0	0	0	0	0	0	0	31,304	31,304	0	0	0
717610665	MARKS	MS		10/15/2013		0	0	0	0	0	0	0	406,889	406,889	0	0	0
717610662	MAYERSVILLE	MS		06/17/2013		0	0	0	0	0	0	0	3,630,263	3,630,263	0	0	0
717611026	ROBINSONVILLE	MS		05/15/2015		0	0	0	0	0	0	0	5,639	5,639	0	0	0
717610865	SHAW	MS		07/10/2014		0	0	0	0	0	0	0	105,442	105,442	0	0	0
717611173	SHAW	MS		02/26/2016		0	0	0	0	0	0	0	12,615	12,615	0	0	0
717611391	SHELBY	MS		01/27/2017		0	0	0	0	0	0	0	46,760	46,760	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610501	SUNFLOWER	MS		04/04/2013		0	0	0	0	0	0	0	41,599	41,599	0	0	0
717611075	SUNFLOWER	MS		08/28/2015		0	0	0	0	0	0	0	7,343	7,343	0	0	0
717610475	TUNICA	MS		04/24/2012		0	0	0	0	0	0	0	21,430	21,430	0	0	0
717610595	TUNICA	MS		12/11/2012		0	0	0	0	0	0	0	42,588	42,588	0	0	0
717611424	TUNICA	MS		10/04/2017		0	0	0	0	0	0	0	70,997	70,997	0	0	0
706109333	BILLINGS	MT		12/02/2013		0	0	0	0	0	0	0	234,676	234,676	0	0	0
706110406	BILLINGS	MT		08/04/2017		0	0	0	0	0	0	0	8,037	8,037	0	0	0
717609584	BILLINGS	MT		05/25/2006		0	0	0	0	0	0	0	7,410	7,410	0	0	0
717610887	CIRCLE	MT		09/24/2014		0	0	0	0	0	0	0	31,365	31,365	0	0	0
717609445	DILLON	MT		09/30/2006		0	0	0	0	0	0	0	41,077	41,077	0	0	0
717610162	DILLON	MT		03/02/2010		0	0	0	0	0	0	0	22,998	22,998	0	0	0
717610991	MEAGHER	MT		04/23/2015		0	0	0	0	0	0	0	21,049	21,049	0	0	0
706108478	CHAPEL HILL	NC		03/01/2011		0	0	0	0	0	0	0	158,063	158,063	0	0	0
706108567	CHAPEL HILL	NC		07/29/2011		0	0	0	0	0	0	0	360,399	360,399	0	0	0
706108663	CHARLOTTE	NC		01/04/2012		0	0	0	0	0	0	0	1,702,271	1,702,271	0	0	0
706109258	CHARLOTTE	NC		01/23/2014		0	0	0	0	0	0	0	292,241	292,241	0	0	0
706109611	CHARLOTTE	NC		09/18/2014		0	0	0	0	0	0	0	198,342	198,342	0	0	0
706110166	CHARLOTTE	NC		09/09/2016		0	0	0	0	0	0	0	579,312	579,312	0	0	0
706107988	DURHAM	NC		01/08/2009		0	0	0	0	0	0	0	10,310	10,310	0	0	0
706110265	DURHAM	NC		02/28/2017		0	0	0	0	0	0	0	51,188	51,188	0	0	0
706108652	FAYETTEVILLE	NC		12/22/2011		0	0	0	0	0	0	0	399,942	399,942	0	0	0
706106949	GREENSBORO	NC		12/15/2006		0	0	0	0	0	0	0	980,982	980,982	0	0	0
706109463	RALEIGH	NC		04/09/2014		0	0	0	0	0	0	0	41,250	41,250	0	0	0
706109464	RALEIGH	NC		04/09/2014		0	0	0	0	0	0	0	108,405	108,405	0	0	0
706109465	RALEIGH	NC		04/09/2014		0	0	0	0	0	0	0	42,245	42,245	0	0	0
717609581	HORACE	ND		02/02/2006		0	0	0	0	0	0	0	18,185	18,185	0	0	0
717609797	PAGE	ND		04/24/2007		0	0	0	0	0	0	0	24,412	24,412	0	0	0
717611426	IMPERIAL	NE		06/09/2017		0	0	0	0	0	0	0	42,478	42,478	0	0	0
717610913	JACKSON	NE		12/30/2014		0	0	0	0	0	0	0	83,743	83,743	0	0	0
717611168	JACKSON	NE		02/01/2016		0	0	0	0	0	0	0	20,205	20,205	0	0	0
706108490	LINCOLN	NE		03/30/2011		0	0	0	0	0	0	0	141,822	141,822	0	0	0
706110438	OMAHA	NE		11/09/2017		0	0	0	0	0	0	0	224,894	224,894	0	0	0
717610624	OSMOND	NE		02/20/2013		0	0	0	0	0	0	0	24,625	24,625	0	0	0
706110582	AVENEL	NJ		07/31/2018		0	0	0	0	0	0	0	271,276	271,276	0	0	0
706110583	AVENEL	NJ		07/31/2018		0	0	0	0	0	0	0	135,638	135,638	0	0	0
706110175	BELLE MEAD	NJ		09/27/2016		0	0	0	0	0	0	0	1,260,218	1,260,218	0	0	0
706108612	BERKELEY HEIGHTS	NJ		08/16/2011		0	0	0	0	0	0	0	524,167	524,167	0	0	0
706110335	BLOOMFIELD	NJ		12/28/2017		0	0	0	0	0	0	0	388,729	388,729	0	0	0
706106539	CARLSTADT	NJ		07/05/2006		0	0	0	0	0	0	0	712,574	712,574	0	0	0
706106772	CARLSTADT	NJ		05/04/2007		0	0	0	0	0	0	0	218,404	218,404	0	0	0
706108374	CARTERET	NJ		08/01/2019		0	0	0	0	0	0	0	112,658	112,658	0	0	0
706108403	CARTERET	NJ		12/30/2010		0	0	0	0	0	0	0	366,315	366,315	0	0	0
706108392	CLIFTON	NJ		10/12/2010		0	0	0	0	0	0	0	1,199,827	1,199,827	0	0	0
706108552	COLTS NECK	NJ		02/01/2012		0	0	0	0	0	0	0	500,621	500,621	0	0	0
706109003	ENGLEWOOD	NJ		01/14/2013		0	0	0	0	0	0	0	167,010	167,010	0	0	0
706109872	FAIR LAWN	NJ		08/14/2015		0	0	0	0	0	0	0	489,392	489,392	0	0	0
706110359	FAIR LAWN	NJ		08/01/2017		0	0	0	0	0	0	0	72,593	72,593	0	0	0
706109879	FRANKLIN PARK	NJ		08/27/2015		0	0	0	0	0	0	0	447,256	447,256	0	0	0
706109880	FRANKLIN TOWNSHIP	NJ		08/27/2015		0	0	0	0	0	0	0	128,963	128,963	0	0	0
706105975	HILLSBOROUGH	NJ		07/07/2005		0	0	0	0	0	0	0	625,128	625,128	0	0	0
706106946	HILLSBOROUGH	NJ		01/08/2007		0	0	0	0	0	0	0	156,652	156,652	0	0	0
706108855	JERSEY CITY	NJ		08/20/2012		0	0	0	0	0	0	0	1,242,014	1,242,014	0	0	0
706110055	JERSEY CITY	NJ		06/13/2016		0	0	0	0	0	0	0	707,853	707,853	0	0	0
706106947	LAKEWOOD	NJ		01/08/2007		0	0	0	0	0	0	0	218,856	218,856	0	0	0
706109691	LAKEWOOD	NJ		12/09/2014		0	0	0	0	0	0	0	461,198	461,198	0	0	0
706110510	LYNDHURST	NJ		06/06/2018		0	0	0	0	0	0	0	361,161	361,161	0	0	0
706105531	MANAHAWKIN	NJ		09/24/2004		0	0	0	0	0	0	0	501,224	501,224	0	0	0
706110757	MANAHAWKIN	NJ		07/31/2019		0	0	0	0	0	0	0	86,439	86,439	0	0	0
706110316	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	81,638	81,638	0	0	0
706110317	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	59,373	59,373	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110318	MARLTON	NJ		08/21/2017		0	0	0	0	0	0	0	148,432	148,432	0	0	0
706110319	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	178,119	178,119	0	0	0
706110176	NORTH BRUNSWICK	NJ		09/27/2016		0	0	0	0	0	0	0	1,601,547	1,601,547	0	0	0
706105571	PARSIPPANY	NJ		10/05/2004		0	0	0	0	0	0	0	152,840	152,840	0	0	0
706109251	PARSIPPANY	NJ		09/27/2013		0	0	0	0	0	0	0	41,947	41,947	0	0	0
706110106	PASSAIC	NJ		10/11/2018		0	0	0	0	0	0	0	238,524	238,524	0	0	0
706110177	RAHWAY	NJ		09/27/2016		0	0	0	0	0	0	0	489,616	489,616	0	0	0
706109109	RARITAN	NJ		01/15/2014		0	0	0	0	0	0	0	948,824	948,824	0	0	0
706110247	SECAUCUS	NJ		12/23/2016		0	0	0	0	0	0	0	132,388	132,388	0	0	0
706110378	SOMERSET	NJ		08/15/2017		0	0	0	0	0	0	0	115,007	115,007	0	0	0
706109249	VERONA	NJ		09/27/2013		0	0	0	0	0	0	0	479,687	479,687	0	0	0
706108282	WAYNE	NJ		06/02/2010		0	0	0	0	0	0	0	519,556	519,556	0	0	0
706106161	WOODBRIDGE	NJ		11/14/2005		0	0	0	0	0	0	0	474,961	474,961	0	0	0
706108941	WOODBRIDGE TOWNSHIP	NJ		11/20/2012		0	0	0	0	0	0	0	956,762	956,762	0	0	0
750000275	AMSTERDAM	NLD		03/28/2019		0	0	0	0	0	0	0	0	(1,660,050)	(1,660,050)	0	(1,660,050)
750000039	BREDA	NLD		03/15/2013		0	0	0	0	0	0	0	90,062	78,420	(11,642)	0	(11,642)
706107960	LAS VEGAS	NV		09/05/2008		0	0	0	0	0	0	0	1,611,758	1,611,758	0	0	0
706109702	LAS VEGAS	NV		12/12/2014		0	0	0	0	0	0	0	3,464	3,464	0	0	0
706110312	LAS VEGAS	NV		03/31/2017		0	0	0	0	0	0	0	2,200,441	2,200,441	0	0	0
706109336	SPARKS	NV		12/02/2013		0	0	0	0	0	0	0	284,040	284,040	0	0	0
706110409	SPARKS	NV		08/04/2017		0	0	0	0	0	0	0	6,482	6,482	0	0	0
717610732	YERINGTON	NV		08/23/2013		0	0	0	0	0	0	0	148,721	148,721	0	0	0
717611278	YERINGTON	NV		09/22/2016		0	0	0	0	0	0	0	373,821	373,821	0	0	0
717611303	YERINGTON	NV		09/22/2016		0	0	0	0	0	0	0	65,100	65,100	0	0	0
717611668	YERINGTON	NV		12/17/2018		0	0	0	0	0	0	0	37,180	37,180	0	0	0
706108562	BAYSIDE	NY		08/05/2011		0	0	0	0	0	0	0	295,787	295,787	0	0	0
706109560	BRONX	NY		02/02/2015		0	0	0	0	0	0	0	79,936	79,936	0	0	0
706108475	BROOKLYN	NY		03/01/2011		0	0	0	0	0	0	0	548,116	548,116	0	0	0
706109562	BROOKLYN	NY		02/02/2015		0	0	0	0	0	0	0	167,866	167,866	0	0	0
706109881	BROOKLYN	NY		07/30/2015		0	0	0	0	0	0	0	367,352	367,352	0	0	0
706110569	BROOKLYN	NY		08/01/2018		0	0	0	0	0	0	0	107,043	107,043	0	0	0
706110885	CHEEKTOWAGA	NY		10/25/2019		0	0	0	0	0	0	0	91,369,123	91,369,123	0	0	0
706106813	CLIFTON PARK	NY		10/30/2006		0	0	0	0	0	0	0	165,136	165,136	0	0	0
706106997	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	815,146	815,146	0	0	0
706107067	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	203,723	203,723	0	0	0
706102906	NEW YORK	NY		05/01/2018		0	0	0	0	0	0	0	310,777	310,777	0	0	0
706103444	NEW YORK	NY		06/07/1999		0	0	0	0	0	0	0	35,937	35,937	0	0	0
706106358	NEW YORK	NY		03/02/2006		0	0	0	0	0	0	0	1,256,984	1,256,984	0	0	0
706106516	NEW YORK	NY		11/01/2006		0	0	0	0	0	0	0	298,488	298,488	0	0	0
706106643	NEW YORK	NY		06/23/2006		0	0	0	0	0	0	0	744,146	744,146	0	0	0
706108001	NEW YORK	NY		08/27/2008		0	0	0	0	0	0	0	1,467,884	1,467,884	0	0	0
706108326	NEW YORK	NY		06/15/2010		0	0	0	0	0	0	0	207,367	207,367	0	0	0
706108328	NEW YORK	NY		06/15/2010		0	0	0	0	0	0	0	59,756	59,756	0	0	0
706108329	NEW YORK	NY		06/15/2010		0	0	0	0	0	0	0	60,386	60,386	0	0	0
706108420	NEW YORK	NY		01/05/2011		0	0	0	0	0	0	0	246,520	246,520	0	0	0
706108421	NEW YORK	NY		02/01/2011		0	0	0	0	0	0	0	227,471	227,471	0	0	0
706108483	NEW YORK	NY		04/04/2011		0	0	0	0	0	0	0	568,202	568,202	0	0	0
706108555	NEW YORK	NY		08/19/2011		0	0	0	0	0	0	0	3,676,242	3,676,242	0	0	0
706108690	NEW YORK	NY		03/08/2012		0	0	0	0	0	0	0	145,074	145,074	0	0	0
706108731	NEW YORK	NY		05/31/2012		0	0	0	0	0	0	0	271,564	271,564	0	0	0
706108871	NEW YORK	NY		08/02/2012		0	0	0	0	0	0	0	187,659	187,659	0	0	0
706108886	NEW YORK	NY		08/16/2012		0	0	0	0	0	0	0	230,836	230,836	0	0	0
706108897	NEW YORK	NY		10/24/2012		0	0	0	0	0	0	0	91,824	91,824	0	0	0
706108901	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	445,198	445,198	0	0	0
706108902	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	125,569	125,569	0	0	0
706108906	NEW YORK	NY		10/01/2012		0	0	0	0	0	0	0	374,290	374,290	0	0	0
706108907	NEW YORK	NY		10/01/2012		0	0	0	0	0	0	0	232,814	232,814	0	0	0
706109384	NEW YORK	NY		03/10/2014		0	0	0	0	0	0	0	895,762	895,762	0	0	0
706109520	NEW YORK	NY		06/27/2014		0	0	0	0	0	0	0	89,063	89,063	0	0	0
706109940	NEW YORK	NY		08/09/2016		0	0	0	0	0	0	0	301,700	301,700	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110043	NEW YORK	NY		05/05/2016		0	0	0	0	0	0	0	289,264	289,264	0	0	0
706110077	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	326,339	326,339	0	0	0
706110078	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	141,798	141,798	0	0	0
706110109	NEW YORK	NY		04/28/2016		0	0	0	0	0	0	0	71,117	71,117	0	0	0
706110167	NEW YORK	NY		09/14/2016		0	0	0	0	0	0	0	618,953	618,953	0	0	0
706110314	NEW YORK	NY		06/07/2017		0	0	0	0	0	0	0	131,891	131,891	0	0	0
706110337	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	379,581	379,581	0	0	0
706110338	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	1,169,563	1,169,563	0	0	0
706110339	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	235,210	235,210	0	0	0
706110713	NEW YORK	NY		04/23/2019		0	0	0	0	0	0	0	244,968	244,968	0	0	0
706110020	PLAINVIEW	NY		06/13/2016		0	0	0	0	0	0	0	400,319	400,319	0	0	0
706108674	ROCHESTER	NY		04/06/2012		0	0	0	0	0	0	0	223,988	223,988	0	0	0
706110689	SHIRLEY	NY		02/15/2019		0	0	0	0	0	0	0	289,565	289,565	0	0	0
706108561	STATEN ISLAND	NY		10/03/2011		0	0	0	0	0	0	0	412,687	412,687	0	0	0
706109561	STATEN ISLAND	NY		02/02/2015		0	0	0	0	0	0	0	77,272	77,272	0	0	0
706110172	STATEN ISLAND	NY		09/20/2016		0	0	0	0	0	0	0	59,358	59,358	0	0	0
706108215	WHITE PLAINS	NY		05/03/2010		0	0	0	0	0	0	0	3,646,959	3,646,959	0	0	0
706109381	YONKERS	NY		07/10/2014		0	0	0	0	0	0	0	483,203	483,203	0	0	0
706108671	AVON	OH		01/23/2012		0	0	0	0	0	0	0	402,026	402,026	0	0	0
706109217	BATAVIA	OH		05/01/2019		0	0	0	0	0	0	0	30,991	30,991	0	0	0
706106711	BEDFORD	OH		06/30/2006		0	0	0	0	0	0	0	430,526	430,526	0	0	0
706107147	CINCINNATI	OH		04/26/2007		0	0	0	0	0	0	0	919,980	919,980	0	0	0
706109028	CINCINNATI	OH		08/15/2014		0	0	0	0	0	0	0	216,284	216,284	0	0	0
717610429	CLYDE	OH		12/05/2011		0	0	0	0	0	0	0	25,816	25,816	0	0	0
706109245	COLUMBUS	OH		07/31/2014		0	0	0	0	0	0	0	235,618	235,618	0	0	0
706109311	COLUMBUS	OH		11/27/2013		0	0	0	0	0	0	0	35,133	35,133	0	0	0
706109316	COLUMBUS	OH		11/27/2013		0	0	0	0	0	0	0	49,789	49,789	0	0	0
717611245	COLUMBUS	OH		08/12/2016		0	0	0	0	0	0	0	176,129	176,129	0	0	0
717611621	CRESTLINE	OH		10/04/2018		0	0	0	0	0	0	0	79,617	79,617	0	0	0
706109317	DUBLIN	OH		11/27/2013		0	0	0	0	0	0	0	60,028	60,028	0	0	0
706109351	DUBLIN	OH		12/17/2013		0	0	0	0	0	0	0	252,699	252,699	0	0	0
706109596	FAIRFIELD	OH		09/23/2014		0	0	0	0	0	0	0	2,371	2,371	0	0	0
706109600	HAMILTON	OH		09/23/2014		0	0	0	0	0	0	0	3,486	3,486	0	0	0
706109641	MEDINA	OH		12/12/2014		0	0	0	0	0	0	0	1,936	1,936	0	0	0
706109654	MEDINA	OH		12/12/2014		0	0	0	0	0	0	0	3,587	3,587	0	0	0
717611449	NEW BLOOMINGTON	OH		07/20/2017		0	0	0	0	0	0	0	64,125	64,125	0	0	0
717609640	NEWCOMERSTOWN	OH		07/13/2006		0	0	0	0	0	0	0	83,143	83,143	0	0	0
717610725	NEWCOMERSTOWN	OH		10/29/2013		0	0	0	0	0	0	0	22,639	22,639	0	0	0
706109648	SOLON	OH		12/12/2014		0	0	0	0	0	0	0	683	683	0	0	0
717610556	WEST MANSFIELD	OH		11/01/2012		0	0	0	0	0	0	0	50,474	50,474	0	0	0
717610572	BAKER CITY	OR		10/10/2012		0	0	0	0	0	0	0	140,000	140,000	0	0	0
717611408	BAKER CITY	OR		03/15/2017		0	0	0	0	0	0	0	40,000	40,000	0	0	0
706108813	BEAVERTON	OR		08/28/2012		0	0	0	0	0	0	0	171,159	171,159	0	0	0
706109324	BEAVERTON	OR		12/02/2013		0	0	0	0	0	0	0	110,162	110,162	0	0	0
706109495	BEAVERTON	OR		06/18/2014		0	0	0	0	0	0	0	148,712	148,712	0	0	0
706109497	BEAVERTON	OR		06/30/2014		0	0	0	0	0	0	0	51,354	51,354	0	0	0
706109935	BEAVERTON	OR		12/15/2015		0	0	0	0	0	0	0	54,068	54,068	0	0	0
706110396	BEAVERTON	OR		08/04/2017		0	0	0	0	0	0	0	1,940	1,940	0	0	0
706109328	BEND	OR		12/02/2013		0	0	0	0	0	0	0	95,293	95,293	0	0	0
706110400	BEND	OR		08/04/2017		0	0	0	0	0	0	0	2,354	2,354	0	0	0
717610565	BOARDMAN	OR		02/11/2013		0	0	0	0	0	0	0	41,730	41,730	0	0	0
717611135	BOARDMAN	OR		11/20/2015		0	0	0	0	0	0	0	505,800	505,800	0	0	0
717611140	BOARDMAN	OR		11/20/2015		0	0	0	0	0	0	0	843,000	843,000	0	0	0
717611053	CARLTON	OR		11/18/2015		0	0	0	0	0	0	0	70,159	70,159	0	0	0
717611242	CARLTON	OR		05/31/2016		0	0	0	0	0	0	0	4,210	4,210	0	0	0
717611412	CARLTON	OR		06/09/2017		0	0	0	0	0	0	0	6,800	6,800	0	0	0
706109535	CLACKAMAS	OR		09/03/2014		0	0	0	0	0	0	0	128,871	128,871	0	0	0
706109394	CORVALLIS	OR		03/03/2014		0	0	0	0	0	0	0	91,596	91,596	0	0	0
706110405	CORVALLIS	OR		08/04/2017		0	0	0	0	0	0	0	3,314	3,314	0	0	0
717610421	CORVALLIS	OR		11/03/2011		0	0	0	0	0	0	0	8,200	8,200	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
717610810	CORVALLIS	OR		04/25/2014		0	0	0	0	0	0	0	180,000	180,000	0	0	0
717611516	DILLARD	OR		11/08/2017		0	0	0	0	0	0	0	88,515	88,515	0	0	0
717611517	DILLARD	OR		07/02/2018		0	0	0	0	0	0	0	105,996	105,996	0	0	0
717611518	DILLARD	OR		08/01/2018		0	0	0	0	0	0	0	453,637	453,637	0	0	0
717611519	DILLARD	OR		08/01/2018		0	0	0	0	0	0	0	265,544	265,544	0	0	0
717611445	EUGENE	OR		06/30/2017		0	0	0	0	0	0	0	570,000	570,000	0	0	0
706108485	GLADSTONE	OR		02/28/2011		0	0	0	0	0	0	0	489,977	489,977	0	0	0
706109322	GRESHAM	OR		12/02/2013		0	0	0	0	0	0	0	122,019	122,019	0	0	0
706110394	GRESHAM	OR		08/04/2017		0	0	0	0	0	0	0	3,074	3,074	0	0	0
706108859	HAPPY VALLEY	OR		12/18/2012		0	0	0	0	0	0	0	181,875	181,875	0	0	0
706109507	HAPPY VALLEY	OR		06/30/2014		0	0	0	0	0	0	0	37,710	37,710	0	0	0
706110864	HAPPY VALLEY	OR		10/31/2019		0	0	0	0	0	0	0	58,640	58,640	0	0	0
706108875	HILLSBORO	OR		12/18/2012		0	0	0	0	0	0	0	82,753	82,753	0	0	0
706110866	HILLSBORO	OR		10/31/2019		0	0	0	0	0	0	0	27,778	27,778	0	0	0
717610563	HOOD RIVER	OR		09/18/2012		0	0	0	0	0	0	0	92,000	92,000	0	0	0
706109327	MEDFORD	OR		12/02/2013		0	0	0	0	0	0	0	98,098	98,098	0	0	0
706110399	MEDFORD	OR		08/04/2017		0	0	0	0	0	0	0	3,779	3,779	0	0	0
706106626	PORTLAND	OR		06/29/2006		0	0	0	0	0	0	0	357,491	357,491	0	0	0
706107241	PORTLAND	OR		04/30/2008		0	0	0	0	0	0	0	94,191	94,191	0	0	0
706108560	PORTLAND	OR		08/11/2011		0	0	0	0	0	0	0	661,564	661,564	0	0	0
706109005	PORTLAND	OR		08/13/2013		0	0	0	0	0	0	0	77,919	77,919	0	0	0
706109106	PORTLAND	OR		07/03/2013		0	0	0	0	0	0	0	377,993	377,993	0	0	0
706109212	PORTLAND	OR		12/18/2013		0	0	0	0	0	0	0	554,619	554,619	0	0	0
706109266	PORTLAND	OR		12/17/2013		0	0	0	0	0	0	0	109,993	109,993	0	0	0
706109341	PORTLAND	OR		12/05/2013		0	0	0	0	0	0	0	32,682	32,682	0	0	0
706109936	PORTLAND	OR		12/15/2015		0	0	0	0	0	0	0	162,386	162,386	0	0	0
717610974	SAINT PAUL	OR		03/16/2015		0	0	0	0	0	0	0	100,000	100,000	0	0	0
706109325	SALEM	OR		12/02/2013		0	0	0	0	0	0	0	147,338	147,338	0	0	0
706109326	SALEM	OR		12/02/2013		0	0	0	0	0	0	0	89,542	89,542	0	0	0
706110397	SALEM	OR		08/04/2017		0	0	0	0	0	0	0	3,110	3,110	0	0	0
706110398	SALEM	OR		08/04/2017		0	0	0	0	0	0	0	3,292	3,292	0	0	0
717610710	SALEM	OR		08/12/2013		0	0	0	0	0	0	0	24,000	24,000	0	0	0
717610830	SALEM	OR		05/23/2014		0	0	0	0	0	0	0	350,000	350,000	0	0	0
717611005	SALEM	OR		05/26/2015		0	0	0	0	0	0	0	285,000	285,000	0	0	0
717611581	SILVERTON	OR		05/07/2018		0	0	0	0	0	0	0	128,000	128,000	0	0	0
717610486	THE DALLES	OR		07/30/2012		0	0	0	0	0	0	0	200,000	200,000	0	0	0
717611095	THE DALLES	OR		11/16/2015		0	0	0	0	0	0	0	466,000	466,000	0	0	0
717611377	THE DALLES	OR		01/30/2017		0	0	0	0	0	0	0	105,386	105,386	0	0	0
706109329	TILLAMOOK	OR		12/02/2013		0	0	0	0	0	0	0	92,302	92,302	0	0	0
706110401	TILLAMOOK	OR		08/04/2017		0	0	0	0	0	0	0	3,096	3,096	0	0	0
706108915	TUALATIN	OR		11/15/2012		0	0	0	0	0	0	0	212,824	212,824	0	0	0
706109323	TUALATIN	OR		12/02/2013		0	0	0	0	0	0	0	53,544	53,544	0	0	0
706110395	TUALATIN	OR		08/04/2017		0	0	0	0	0	0	0	2,369	2,369	0	0	0
706110531	WILSONVILLE	OR		06/06/2018		0	0	0	0	0	0	0	193,376	193,376	0	0	0
706109966	BEDFORD	PA		01/15/2016		0	0	0	0	0	0	0	403,711	403,711	0	0	0
717610504	BENEZETT	PA		08/31/2012		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717610505	BENEZETT	PA		08/31/2012		0	0	0	0	0	0	0	309,600	309,600	0	0	0
717611129	BENEZETT	PA		11/24/2015		0	0	0	0	0	0	0	700,000	700,000	0	0	0
706108456	BENSALEM	PA		08/01/2013		0	0	0	0	0	0	0	170,593	170,593	0	0	0
706108826	BETHLEHEM	PA		12/07/2012		0	0	0	0	0	0	0	1,009,234	1,009,234	0	0	0
706109711	BLUE BELL	PA		12/15/2014		0	0	0	0	0	0	0	179,986	179,986	0	0	0
706108429	CARLISLE	PA		01/31/2011		0	0	0	0	0	0	0	119,935	119,935	0	0	0
706109775	CARLISLE	PA		05/11/2015		0	0	0	0	0	0	0	107,316	107,316	0	0	0
706108457	FEASTERVILLE TREVOSE	PA		07/21/2011		0	0	0	0	0	0	0	559,076	559,076	0	0	0
706110886	HARRISBURG	PA		10/25/2019		0	0	0	0	0	0	0	32,498,240	32,498,240	0	0	0
706110418	KUTZTOWN	PA		09/19/2017		0	0	0	0	0	0	0	1,738,147	1,738,147	0	0	0
706106707	LATROBE	PA		06/30/2006		0	0	0	0	0	0	0	663,332	663,332	0	0	0
706108570	PHILADELPHIA	PA		03/02/2012		0	0	0	0	0	0	0	157,633	157,633	0	0	0
706109395	PHILADELPHIA	PA		01/31/2014		0	0	0	0	0	0	0	126,984	126,984	0	0	0
706109256	PITTSBURGH	PA		09/27/2013		0	0	0	0	0	0	0	459,129	459,129	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108734	WAYNE	PA		07/13/2012		0	0	0	0	0	0	0	344,318	344,318	0	0	0
706109922	WILLOW GROVE	PA		09/21/2015		0	0	0	0	0	0	0	259,358	259,358	0	0	0
706105390	WYNNEWOOD	PA		08/02/2004		0	0	0	0	0	0	0	501,142	501,142	0	0	0
717610963	AMHERST	SD		03/25/2015		0	0	0	0	0	0	0	53,792	53,792	0	0	0
717611004	FAITH	SD		05/19/2015		0	0	0	0	0	0	0	23,485	23,485	0	0	0
717610689	HAYES	SD		06/20/2013		0	0	0	0	0	0	0	72,594	72,594	0	0	0
717611097	MILESVILLE	SD		11/24/2015		0	0	0	0	0	0	0	27,028	27,028	0	0	0
717611187	ORTLEY	SD		04/19/2016		0	0	0	0	0	0	0	114,028	114,028	0	0	0
717610581	PLANKINTON	SD		08/27/2012		0	0	0	0	0	0	0	28,987	28,987	0	0	0
717611016	SISSETON	SD		06/25/2015		0	0	0	0	0	0	0	400,410	400,410	0	0	0
717611465	TRIPP	SD		08/23/2017		0	0	0	0	0	0	0	34,125	34,125	0	0	0
717611271	WASTA	SD		09/13/2016		0	0	0	0	0	0	0	39,467	39,467	0	0	0
717611379	WHITE RIVER	SD		01/09/2017		0	0	0	0	0	0	0	18,640	18,640	0	0	0
706110313	MURFREESBORO	TN		06/01/2017		0	0	0	0	0	0	0	398,166	398,166	0	0	0
706109612	NASHVILLE	TN		03/27/2015		0	0	0	0	0	0	0	2,394,752	2,394,752	0	0	0
706110063	NASHVILLE	TN		04/20/2016		0	0	0	0	0	0	0	111,136	111,136	0	0	0
706109848	ADDISON	TX		07/01/2015		0	0	0	0	0	0	0	509,125	509,125	0	0	0
706109932	ARLINGTON	TX		10/19/2015		0	0	0	0	0	0	0	90,177	90,177	0	0	0
706109933	ARLINGTON	TX		10/19/2015		0	0	0	0	0	0	0	66,926	66,926	0	0	0
706108385	AUSTIN	TX		08/27/2010		0	0	0	0	0	0	0	269,306	269,306	0	0	0
706108508	AUSTIN	TX		04/18/2011		0	0	0	0	0	0	0	454,424	454,424	0	0	0
706108709	AUSTIN	TX		03/15/2012		0	0	0	0	0	0	0	538,641	538,641	0	0	0
706108815	AUSTIN	TX		05/09/2012		0	0	0	0	0	0	0	328,804	328,804	0	0	0
706109015	AUSTIN	TX		12/14/2012		0	0	0	0	0	0	0	304,032	304,032	0	0	0
706109029	AUSTIN	TX		12/28/2012		0	0	0	0	0	0	0	670,144	670,144	0	0	0
706109238	AUSTIN	TX		09/27/2013		0	0	0	0	0	0	0	1,135,739	1,135,739	0	0	0
706109243	AUSTIN	TX		09/27/2013		0	0	0	0	0	0	0	604,117	604,117	0	0	0
706109707	AUSTIN	TX		10/30/2014		0	0	0	0	0	0	0	1,042,611	1,042,611	0	0	0
706110046	AUSTIN	TX		04/20/2016		0	0	0	0	0	0	0	172,878	172,878	0	0	0
706110306	AUSTIN	TX		06/06/2017		0	0	0	0	0	0	0	1,085,944	1,085,944	0	0	0
706110688	AUSTIN	TX		02/27/2019		0	0	0	0	0	0	0	72,787	72,787	0	0	0
706109184	CARROLLTON	TX		08/26/2013		0	0	0	0	0	0	0	46,538	46,538	0	0	0
706110264	CARROLLTON	TX		02/28/2017		0	0	0	0	0	0	0	42,286	42,286	0	0	0
717611057	CLARKSVILLE	TX		08/14/2015		0	0	0	0	0	0	0	109,077	109,077	0	0	0
706109929	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	80,600	80,600	0	0	0
706109930	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	85,389	85,389	0	0	0
706109931	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	111,996	111,996	0	0	0
706108488	DALLAS	TX		03/30/2011		0	0	0	0	0	0	0	53,824	53,824	0	0	0
706108526	DALLAS	TX		05/31/2011		0	0	0	0	0	0	0	2,332,808	2,332,808	0	0	0
706108938	DALLAS	TX		11/19/2012		0	0	0	0	0	0	0	672,980	672,980	0	0	0
706109179	DALLAS	TX		08/26/2013		0	0	0	0	0	0	0	39,888	39,888	0	0	0
706109185	DALLAS	TX		08/26/2013		0	0	0	0	0	0	0	70,710	70,710	0	0	0
706109309	DALLAS	TX		11/27/2013		0	0	0	0	0	0	0	153,783	153,783	0	0	0
706109386	DALLAS	TX		03/17/2014		0	0	0	0	0	0	0	527,999	527,999	0	0	0
706109636	DALLAS	TX		12/12/2014		0	0	0	0	0	0	0	3,643	3,643	0	0	0
706109923	DALLAS	TX		06/20/2016		0	0	0	0	0	0	0	526,441	526,441	0	0	0
706110122	DALLAS	TX		12/28/2016		0	0	0	0	0	0	0	1,218,080	1,218,080	0	0	0
706108999	FORT WORTH	TX		02/22/2013		0	0	0	0	0	0	0	735,164	735,164	0	0	0
706109180	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	110,113	110,113	0	0	0
706109181	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	91,424	91,424	0	0	0
706109182	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	34,168	34,168	0	0	0
706109186	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	100,736	100,736	0	0	0
706109187	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	44,849	44,849	0	0	0
706109304	FORT WORTH	TX		12/01/2017		0	0	0	0	0	0	0	172,156	172,156	0	0	0
706109651	FORT WORTH	TX		12/12/2014		0	0	0	0	0	0	0	5,010	5,010	0	0	0
706109646	FRISCO	TX		12/12/2014		0	0	0	0	0	0	0	3,131	3,131	0	0	0
706110716	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	16,194	16,194	0	0	0
706110717	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	24,281	24,281	0	0	0
706110718	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	13,683	13,683	0	0	0
706109183	GRAND PRAIRIE	TX		08/26/2013		0	0	0	0	0	0	0	31,269	31,269	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
706110715	GRAND PRAIRIE	TX		05/20/2019		0	0	0	0	0	0	0	22,526	22,526	0	0	0
706109640	GRAPEVINE	TX		12/12/2014		0	0	0	0	0	0	0	11,386	11,386	0	0	0
706106611	HOUSTON	TX		06/29/2006		0	0	0	0	0	0	0	478,159	478,159	0	0	0
706107117	HOUSTON	TX		05/17/2007		0	0	0	0	0	0	0	1,763,324	1,763,324	0	0	0
706107180	HOUSTON	TX		12/17/2009		0	0	0	0	0	0	0	1,032,655	1,032,655	0	0	0
706108411	HOUSTON	TX		05/12/2011		0	0	0	0	0	0	0	356,647	356,647	0	0	0
706108424	HOUSTON	TX		12/28/2010		0	0	0	0	0	0	0	1,930,949	1,930,949	0	0	0
706108487	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	66,639	66,639	0	0	0
706108489	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	83,726	83,726	0	0	0
706108753	HOUSTON	TX		06/07/2012		0	0	0	0	0	0	0	123,831	123,831	0	0	0
706109045	HOUSTON	TX		02/22/2013		0	0	0	0	0	0	0	393,838	393,838	0	0	0
706109209	HOUSTON	TX		10/15/2013		0	0	0	0	0	0	0	532,777	532,777	0	0	0
706109242	HOUSTON	TX		09/27/2013		0	0	0	0	0	0	0	402,744	402,744	0	0	0
706109538	HOUSTON	TX		07/31/2014		0	0	0	0	0	0	0	868,234	868,234	0	0	0
706109576	HOUSTON	TX		08/15/2014		0	0	0	0	0	0	0	5,563,717	5,563,339	0	(378)	(378)
706109577	HOUSTON	TX		08/15/2014		0	0	0	0	0	0	0	641,938	641,938	0	0	0
706109639	HOUSTON	TX		12/12/2014		0	0	0	0	0	0	0	2,960	2,960	0	0	0
706110061	HOUSTON	TX		04/20/2016		0	0	0	0	0	0	0	329,292	329,292	0	0	0
706110512	HOUSTON	TX		03/09/2018		0	0	0	0	0	0	0	2,759,275	2,759,275	0	0	0
706110609	HOUSTON	TX		11/02/2018		0	0	0	0	0	0	0	35,938	35,938	0	0	0
706110060	HUMBLE	TX		04/20/2016		0	0	0	0	0	0	0	90,555	90,555	0	0	0
706109650	KATY	TX		12/12/2014		0	0	0	0	0	0	0	5,807	5,807	0	0	0
706108935	LAREDO	TX		10/10/2012		0	0	0	0	0	0	0	689,724	689,724	0	0	0
706109753	LAREDO	TX		03/23/2015		0	0	0	0	0	0	0	405,516	405,516	0	0	0
706109642	LUBBOCK	TX		12/12/2014		0	0	0	0	0	0	0	4,554	4,554	0	0	0
706109643	MANSFIELD	TX		12/12/2014		0	0	0	0	0	0	0	2,163	2,163	0	0	0
706109810	NORTHLAKE	TX		04/30/2015		0	0	0	0	0	0	0	271,375	271,375	0	0	0
706108878	RICHARDSON	TX		06/29/2012		0	0	0	0	0	0	0	452,428	452,428	0	0	0
706109133	RICHARDSON	TX		06/28/2013		0	0	0	0	0	0	0	22,172	22,172	0	0	0
706110610	ROSENBERG	TX		11/02/2018		0	0	0	0	0	0	0	150,812	150,812	0	0	0
706110611	ROSENBERG	TX		11/02/2018		0	0	0	0	0	0	0	333,713	333,713	0	0	0
706102418	SAN ANTONIO	TX		03/15/1999		0	0	0	0	0	0	0	1,128,221	1,128,221	0	0	0
706109570	SAN ANTONIO	TX		09/04/2014		0	0	0	0	0	0	0	206,927	206,927	0	0	0
706109638	SAN ANTONIO	TX		12/12/2014		0	0	0	0	0	0	0	4,099	4,099	0	0	0
706110261	SAN ANTONIO	TX		02/28/2017		0	0	0	0	0	0	0	49,556	49,556	0	0	0
706105948	SOUTHLAKE	TX		12/07/2005		0	0	0	0	0	0	0	1,232,030	1,232,030	0	0	0
706108648	SPRING	TX		12/05/2011		0	0	0	0	0	0	0	873,264	873,264	0	0	0
706109110	SPRING	TX		08/02/2013		0	0	0	0	0	0	0	687,166	687,166	0	0	0
706110608	SPRING	TX		11/02/2018		0	0	0	0	0	0	0	34,655	34,655	0	0	0
706108927	STAFFORD	TX		12/03/2012		0	0	0	0	0	0	0	92,419	92,419	0	0	0
717611262	STINNETT	TX		10/01/2017		0	0	0	0	0	0	0	118,800	118,800	0	0	0
717610524	TULIA	TX		05/31/2012		0	0	0	0	0	0	0	33,178	33,178	0	0	0
706108524	SALT LAKE CITY	UT		04/28/2011		0	0	0	0	0	0	0	65,090	65,090	0	0	0
706109207	SALT LAKE CITY	UT		09/11/2013		0	0	0	0	0	0	0	156,899	156,899	0	0	0
706109713	SALT LAKE CITY	UT		12/12/2014		0	0	0	0	0	0	0	283,582	283,582	0	0	0
706110591	SALT LAKE CITY	UT		09/05/2018		0	0	0	0	0	0	0	161,906	161,906	0	0	0
706108284	ALEXANDRIA	VA		06/02/2010		0	0	0	0	0	0	0	314,300	314,300	0	0	0
706108432	ALEXANDRIA	VA		01/18/2011		0	0	0	0	0	0	0	120,576	120,576	0	0	0
706109071	ALEXANDRIA	VA		02/14/2013		0	0	0	0	0	0	0	182,757	182,757	0	0	0
706109102	ALEXANDRIA	VA		05/28/2013		0	0	0	0	0	0	0	746,718	746,718	0	0	0
706109208	ALEXANDRIA	VA		06/20/2013		0	0	0	0	0	0	0	54,299	54,299	0	0	0
706110236	ALEXANDRIA	VA		11/17/2016		0	0	0	0	0	0	0	212,261	212,261	0	0	0
706107103	ARLINGTON	VA		03/14/2007		0	0	0	0	0	0	0	66,088	66,088	0	0	0
706108410	ARLINGTON	VA		02/13/2012		0	0	0	0	0	0	0	686,005	686,005	0	0	0
706108428	ARLINGTON	VA		12/16/2010		0	0	0	0	0	0	0	1,247,020	1,247,020	0	0	0
706108495	ARLINGTON	VA		03/23/2011		0	0	0	0	0	0	0	1,502,493	1,502,493	0	0	0
706108672	ARLINGTON	VA		12/29/2011		0	0	0	0	0	0	0	745,191	745,191	0	0	0
706108833	ARLINGTON	VA		08/08/2012		0	0	0	0	0	0	0	676,872	676,872	0	0	0
706109131	ARLINGTON	VA		06/18/2013		0	0	0	0	0	0	0	208,028	208,028	0	0	0
706109470	ARLINGTON	VA		05/21/2014		0	0	0	0	0	0	0	21,554	21,554	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110092	ARLINGTON	VA		07/05/2016		0	0	0	0	0	0	0	449,856	449,856	0	0	0
706110530	ARLINGTON	VA		03/06/2019		0	0	0	0	0	0	0	244,586	244,586	0	0	0
706108285	FAIRFAX	VA		06/02/2010		0	0	0	0	0	0	0	681,196	681,196	0	0	0
706108550	FALLS CHURCH	VA		04/11/2012		0	0	0	0	0	0	0	949,071	949,071	0	0	0
706110370	FALLS CHURCH	VA		08/17/2017		0	0	0	0	0	0	0	67,299	67,299	0	0	0
706108334	HERNDON	VA		08/11/2010		0	0	0	0	0	0	0	740,669	740,669	0	0	0
706109235	MCLEAN	VA		08/30/2013		0	0	0	0	0	0	0	1,094,650	1,094,650	0	0	0
717610724	PHENIX	VA		08/22/2013		0	0	0	0	0	0	0	920,000	920,000	0	0	0
706109616	RESTON	VA		03/10/2015		0	0	0	0	0	0	0	142,693	142,693	0	0	0
706110184	RESTON	VA		02/01/2019		0	0	0	0	0	0	0	204,505	204,505	0	0	0
706107858	VIENNA	VA		03/13/2008		0	0	0	0	0	0	0	200,116	200,116	0	0	0
706109398	VIRGINIA BEACH	VA		03/17/2014		0	0	0	0	0	0	0	498,589	498,589	0	0	0
706109637	VIRGINIA BEACH	VA		12/12/2014		0	0	0	0	0	0	0	3,643	3,643	0	0	0
706109330	AUBURN	WA		02/03/2014		0	0	0	0	0	0	0	124,420	124,420	0	0	0
706109743	AUBURN	WA		07/29/2019		0	0	0	0	0	0	0	17,280	17,280	0	0	0
706110402	AUBURN	WA		08/04/2017		0	0	0	0	0	0	0	4,113	4,113	0	0	0
706109450	BELLEVUE	WA		06/11/2014		0	0	0	0	0	0	0	792,421	792,421	0	0	0
706109631	BELLEVUE	WA		11/06/2014		0	0	0	0	0	0	0	852,836	852,836	0	0	0
706109632	BELLEVUE	WA		11/06/2014		0	0	0	0	0	0	0	330,950	330,950	0	0	0
706110036	BELLEVUE	WA		05/06/2016		0	0	0	0	0	0	0	393,337	393,337	0	0	0
706110054	BELLEVUE	WA		11/18/2016		0	0	0	0	0	0	0	84,737	84,737	0	0	0
706109504	BOTHELL	WA		08/18/2014		0	0	0	0	0	0	0	79,955	79,955	0	0	0
706109719	BOTHELL	WA		11/01/2018		0	0	0	0	0	0	0	332,805	332,805	0	0	0
706109947	BOTHELL	WA		10/15/2015		0	0	0	0	0	0	0	316,626	316,626	0	0	0
706110024	GIG HARBOR	WA		11/01/2018		0	0	0	0	0	0	0	248,579	248,579	0	0	0
717611046	GRANDVIEW	WA		08/10/2015		0	0	0	0	0	0	0	270,000	270,000	0	0	0
706109168	ISSAQUAH	WA		11/13/2013		0	0	0	0	0	0	0	25,922,102	25,922,102	0	0	0
706110342	ISSAQUAH	WA		06/06/2017		0	0	0	0	0	0	0	14,731,697	14,731,697	0	0	0
706110079	KENT	WA		08/23/2016		0	0	0	0	0	0	0	364,626	364,626	0	0	0
706109391	KIRKLAND	WA		03/20/2014		0	0	0	0	0	0	0	295,015	295,015	0	0	0
706109688	KIRKLAND	WA		03/06/2015		0	0	0	0	0	0	0	448,955	448,955	0	0	0
706110820	KIRKLAND	WA		09/03/2019		0	0	0	0	0	0	0	128,211	128,211	0	0	0
706110821	KIRKLAND	WA		09/03/2019		0	0	0	0	0	0	0	209,324	209,324	0	0	0
706109332	LONGVIEW	WA		02/03/2014		0	0	0	0	0	0	0	217,023	217,023	0	0	0
706110404	LONGVIEW	WA		08/04/2017		0	0	0	0	0	0	0	2,318	2,318	0	0	0
706110379	MERCER ISLAND	WA		07/07/2017		0	0	0	0	0	0	0	242,887	242,887	0	0	0
717609449	PASCO	WA		09/30/2006		0	0	0	0	0	0	0	27,856	27,856	0	0	0
717610600	PASCO	WA		12/31/2012		0	0	0	0	0	0	0	64,000	64,000	0	0	0
717611124	PASCO	WA		11/23/2015		0	0	0	0	0	0	0	48,000	48,000	0	0	0
717610481	PATEROS	WA		08/28/2012		0	0	0	0	0	0	0	104,000	104,000	0	0	0
706108817	REDMOND	WA		02/15/2013		0	0	0	0	0	0	0	213,766	213,766	0	0	0
706109684	REDMOND	WA		10/15/2014		0	0	0	0	0	0	0	450,206	450,206	0	0	0
706109772	REDMOND	WA		11/01/2018		0	0	0	0	0	0	0	525,941	525,941	0	0	0
706110291	REDMOND	WA		03/02/2017		0	0	0	0	0	0	0	128,736	128,736	0	0	0
717610594	ROYAL CITY	WA		12/28/2012		0	0	0	0	0	0	0	40,364	40,364	0	0	0
706108681	SEATTLE	WA		02/15/2012		0	0	0	0	0	0	0	352,912	352,912	0	0	0
706108853	SEATTLE	WA		05/24/2012		0	0	0	0	0	0	0	669,317	669,317	0	0	0
706109046	SEATTLE	WA		02/22/2013		0	0	0	0	0	0	0	406,102	406,102	0	0	0
706109319	SEATTLE	WA		07/09/2014		0	0	0	0	0	0	0	544,635	544,635	0	0	0
706109454	SEATTLE	WA		04/01/2014		0	0	0	0	0	0	0	129,460	129,460	0	0	0
706109487	SEATTLE	WA		06/03/2014		0	0	0	0	0	0	0	671,178	671,178	0	0	0
706110110	SEATTLE	WA		06/17/2016		0	0	0	0	0	0	0	121,331	121,331	0	0	0
706110540	SEATTLE	WA		08/21/2018		0	0	0	0	0	0	0	165,625	165,625	0	0	0
706110564	SEATTLE	WA		06/19/2018		0	0	0	0	0	0	0	214,923	214,923	0	0	0
706110865	SEATTLE	WA		10/31/2019		0	0	0	0	0	0	0	28,605	28,605	0	0	0
706108715	SPOKANE	WA		05/07/2012		0	0	0	0	0	0	0	542,668	542,668	0	0	0
706108399	TACOMA	WA		12/03/2010		0	0	0	0	0	0	0	1,182,870	1,182,870	0	0	0
706109742	TACOMA	WA		07/29/2019		0	0	0	0	0	0	0	6,686	6,686	0	0	0
717609687	TIETON	WA		10/31/2006		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717611162	TIETON	WA		02/02/2016		0	0	0	0	0	0	0	45,000	45,000	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
706109321	VANCOUVER	WA		02/03/2014		0	0	0	0	0	0	0	155,541	155,541	0	0	0
706110393	VANCOUVER	WA		08/04/2017		0	0	0	0	0	0	0	5,799	5,799	0	0	0
717610738	WENATCHEE	WA		09/26/2013		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717610912	YAKIMA	WA		12/30/2014		0	0	0	0	0	0	0	300,000	300,000	0	0	0
706109331	YELM	WA		02/03/2014		0	0	0	0	0	0	0	112,072	112,072	0	0	0
706110403	YELM	WA		08/04/2017		0	0	0	0	0	0	0	2,383	2,383	0	0	0
717611406	DARLINGTON	WI		05/16/2017		0	0	0	0	0	0	0	124,953	124,953	0	0	0
706109219	GRAND CHUTE	WI		05/01/2019		0	0	0	0	0	0	0	22,995	22,995	0	0	0
717611246	LAONA	WI		08/04/2016		0	0	0	0	0	0	0	151,851	151,851	0	0	0
706109735	MILWAUKEE	WI		11/01/2018		0	0	0	0	0	0	0	1,127,928	1,127,928	0	0	0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	626,913,145	625,051,674	(1,826,213)	(35,260)	(1,861,473)
706108652	FAYETTEVILLE	NC		12/22/2011	03/29/2019	44,554,847	0	0	0	0	0	0	44,154,904	42,460,350	0	(1,694,554)	(1,694,554)
0399999. Mortgages disposed						44,554,847	0	0	0	0	0	0	44,154,904	42,460,350	0	(1,694,554)	(1,694,554)
717610703	BRAWLEY	CA		06/06/2013		1,226,898	0	0	0	0	0	0	442,917	442,917	0	0	0
706108425	CARSON	CA		12/28/2010		3,047,667	0	0	0	0	0	0	785,656	785,656	0	0	0
706110419	CARSON	CA		03/20/2018		12,351,689	0	0	0	0	0	0	4,552,165	4,552,165	0	0	0
717610986	CHICO	CA		05/18/2015		22,000,000	0	0	0	0	0	0	1,548,120	1,548,120	0	0	0
717611591	CHICO	CA		11/30/2018		24,000,000	0	0	0	0	0	0	3,921,980	3,921,980	0	0	0
706109525	GLENDALE	CA		09/05/2014		61,925,000	0	0	0	0	0	0	5,025,500	5,025,500	0	0	0
706109780	IRVINE	CA		03/31/2015		59,474,546	0	0	0	0	0	0	4,588,773	4,588,773	0	0	0
717611197	LINDEN	CA		04/18/2016		8,800,000	0	0	0	0	0	0	3,344,000	3,344,000	0	0	0
717611550	LINDEN	CA		02/12/2018		1,000,000	0	0	0	0	0	0	380,000	380,000	0	0	0
717611660	LINDEN	CA		01/22/2019		0	0	0	0	0	0	0	646,000	646,000	0	0	0
717611431	MAXWELL	CA		04/17/2017		3,290,000	0	0	0	0	0	0	1,250,200	1,250,200	0	0	0
717611263	NAPA	CA		08/04/2016		2,766,200	0	0	0	0	0	0	1,045,000	1,045,000	0	0	0
717611415	NAPA	CA		04/20/2017		20,326,000	0	0	0	0	0	0	2,959,440	2,959,440	0	0	0
717611479	NAPA	CA		07/26/2017		1,223,000	0	0	0	0	0	0	464,740	464,740	0	0	0
717611602	NAPA	CA		06/29/2018		384,233	0	0	0	0	0	0	146,009	146,009	0	0	0
706110163	PLEASANTON	CA		08/15/2016		44,293,500	0	0	0	0	0	0	9,815,780	9,815,780	0	0	0
717611547	RICHVALE	CA		01/16/2018		4,000,000	0	0	0	0	0	0	1,520,000	1,520,000	0	0	0
706108466	SAN FRANCISCO	CA		04/01/2011		11,444,662	0	0	0	0	0	0	2,224,354	2,224,354	0	0	0
706109992	TUSTIN	CA		02/10/2016		14,131,112	0	0	0	0	0	0	5,108,465	5,108,465	0	0	0
706105909	WALNUT	CA		05/03/2006		5,949,315	0	0	0	0	0	0	2,056,383	2,056,383	0	0	0
706110666	WALNUT	CA		01/15/2019		0	0	0	0	0	0	0	3,589,103	3,589,103	0	0	0
717611009	WASCO	CA		07/01/2015		9,056,250	0	0	0	0	0	0	1,645,875	1,645,875	0	0	0
706110311	DENVER	CO		05/10/2017		20,500,000	0	0	0	0	0	0	2,394,000	2,394,000	0	0	0
706110085	HIGHLANDS RANCH	CO		06/09/2016		16,258,370	0	0	0	0	0	0	2,735,861	2,735,861	0	0	0
706108423	WASHINGTON	DC		12/16/2010		11,493,954	0	0	0	0	0	0	4,211,355	4,211,355	0	0	0
706110004	FORT LAUDERDALE	FL		01/05/2016		26,000,000	0	0	0	0	0	0	6,080,000	6,080,000	0	0	0
706109918	MIAMI	FL		09/28/2015		31,909,000	0	0	0	0	0	0	8,269,535	8,269,535	0	0	0
706110308	ORLANDO	FL		05/22/2017		54,834,000	0	0	0	0	0	0	3,800,000	3,800,000	0	0	0
717610449	PALM BEACH	FL		03/30/2012		31,046,136	0	0	0	0	0	0	990,850	990,850	0	0	0
717610468	PALM BEACH	FL		03/30/2012		31,029,429	0	0	0	0	0	0	990,850	990,850	0	0	0
717610346	WEST PALM BEACH	FL		05/03/2011		2,275,000	0	0	0	0	0	0	798,000	798,000	0	0	0
717611295	WEST PALM BEACH	FL		11/03/2016		4,500,000	0	0	0	0	0	0	1,710,000	1,710,000	0	0	0
717611058	AKRON	IA		09/03/2015		744,469	0	0	0	0	0	0	278,429	278,429	0	0	0
717611015	MOUNT AYR	IA		05/27/2015		17,437,705	0	0	0	0	0	0	2,452,396	2,452,396	0	0	0
706109841	CHICAGO	IL		10/01/2015		38,950,000	0	0	0	0	0	0	3,971,000	3,971,000	0	0	0
706109262	NORWOOD	MA		12/12/2013		34,469,926	0	0	0	0	0	0	1,861,656	1,861,656	0	0	0
706109263	WEST ROXBURY	MA		12/16/2013		11,053,514	0	0	0	0	0	0	1,818,906	1,818,906	0	0	0
706109157	SILVER SPRING	MD		07/19/2013		8,128,299	0	0	0	0	0	0	940,480	940,480	0	0	0
706109532	SILVER SPRING	MD		08/13/2014		2,099,430	0	0	0	0	0	0	388,266	388,266	0	0	0
706110133	GUADALAJARA	MEX		11/17/2016		166,542,000	0	0	0	0	0	0	18,163,620	18,163,620	0	0	0
717611167	CLARKSDALE	MS		03/14/2016		3,901,757	0	0	0	0	0	0	1,442,669	1,442,669	0	0	0
706110166	CHARLOTTE	NC		09/09/2016		28,345,535	0	0	0	0	0	0	10,563,114	10,563,114	0	0	0
706109879	FRANKLIN PARK	NJ		08/27/2015		14,960,291	0	0	0	0	0	0	1,741,869	1,741,869	0	0	0
706109880	FRANKLIN TOWNSHIP	NJ		08/27/2015		4,313,704	0	0	0	0	0	0	502,257	502,257	0	0	0
706110303	JERSEY CITY	NJ		04/28/2017		50,492,000	0	0	0	0	0	0	4,430,800	4,430,800	0	0	0
706110499	JERSEY CITY	NJ		03/23/2018		6,000,000	0	0	0	0	0	0	2,280,000	2,280,000	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109109	RARITAN	NJ		01/15/2014		20,542,806	0	0	0	0	0	0	1,021,526	1,021,526	0	0	0
717611278	YERINGTON	NV		09/22/2016		5,810,000	0	0	0	0	0	0	1,188,941	1,188,941	0	0	0
717611303	YERINGTON	NV		09/22/2016		840,000	0	0	0	0	0	0	319,200	319,200	0	0	0
706110476	NEW HYDE PARK	NY		01/10/2018		2,200,000	0	0	0	0	0	0	836,000	836,000	0	0	0
706106643	NEW YORK	NY		06/23/2006		16,436,503	0	0	0	0	0	0	5,978,632	5,978,632	0	0	0
706109384	NEW YORK	NY		03/10/2014		48,473,841	0	0	0	0	0	0	11,356,879	11,356,879	0	0	0
706109806	NEW YORK	NY		10/23/2015		53,892,769	0	0	0	0	0	0	13,588,800	13,588,800	0	0	0
706110078	NEW YORK	NY		05/24/2016		6,796,183	0	0	0	0	0	0	2,531,591	2,531,591	0	0	0
706110167	NEW YORK	NY		09/14/2016		21,686,658	0	0	0	0	0	0	8,018,480	8,018,480	0	0	0
706110314	NEW YORK	NY		06/07/2017		7,141,033	0	0	0	0	0	0	2,666,199	2,666,199	0	0	0
706109381	YONKERS	NY		07/10/2014		17,243,775	0	0	0	0	0	0	2,566,487	2,566,487	0	0	0
706109495	BEAVERTON	OR		06/18/2014		7,854,314	0	0	0	0	0	0	2,299,004	2,299,004	0	0	0
706109935	BEAVERTON	OR		12/15/2015		2,756,585	0	0	0	0	0	0	806,998	806,998	0	0	0
717611581	SILVERTON	OR		05/07/2018		3,200,000	0	0	0	0	0	0	1,167,360	1,167,360	0	0	0
717611706	SILVERTON	OR		04/25/2019		0	0	0	0	0	0	0	266,000	266,000	0	0	0
717611377	THE DALLES	OR		01/30/2017		1,270,000	0	0	0	0	0	0	106,172	106,172	0	0	0
717611129	BENEZETT	PA		11/24/2015		15,400,000	0	0	0	0	0	0	3,912,686	3,912,686	0	0	0
706110418	KUTZTOWN	PA		09/19/2017		67,939,397	0	0	0	0	0	0	17,702,159	17,702,159	0	0	0
706110272	PLYMOUTH MEETING	PA		01/31/2017		22,860,000	0	0	0	0	0	0	1,653,000	1,653,000	0	0	0
717611057	CLARKSVILLE	TX		08/14/2015		1,964,372	0	0	0	0	0	0	715,049	715,049	0	0	0
706109209	HOUSTON	TX		10/15/2013		15,575,328	0	0	0	0	0	0	1,953,102	1,953,102	0	0	0
706109538	HOUSTON	TX		07/31/2014		21,083,720	0	0	0	0	0	0	2,213,242	2,213,242	0	0	0
706110527	HOUSTON	TX		05/30/2018		67,000,000	0	0	0	0	0	0	10,564,000	10,564,000	0	0	0
706108495	ARLINGTON	VA		03/23/2011		41,844,673	0	0	0	0	0	0	3,180,307	3,180,307	0	0	0
706108550	FALLS CHURCH	VA		04/11/2012		30,928,963	0	0	0	0	0	0	5,574,343	5,574,343	0	0	0
706109398	VIRGINIA BEACH	VA		03/17/2014		6,649,209	0	0	0	0	0	0	1,476,735	1,476,735	0	0	0
706109450	BELLEVUE	WA		06/11/2014		47,718,957	0	0	0	0	0	0	2,767,131	2,767,131	0	0	0
706110079	KENT	WA		08/23/2016		13,221,753	0	0	0	0	0	0	4,893,232	4,893,232	0	0	0
706109319	SEATTLE	WA		07/09/2014		29,542,052	0	0	0	0	0	0	5,351,786	5,351,786	0	0	0
0499999. Mortgages transferred						1,525,847,482	0	0	0	0	0	0	256,551,414	256,551,414	0	0	0
0599999 - Totals						3,665,856,787	0	(145,136)	0	0	(145,136)	14,476,689	3,044,428,985	3,023,348,357	(18,572,779)	(2,507,852)	(21,080,631)

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	PIP, LLC - Legacy S&RA		Atlanta	GA	Prudential		02/28/2015		11,474,538	10,620,084	2,534	(12)	0	0	0	0	0	0	100.000
1099999. Non-Registered Private Funds - Bonds - NAIC Designation Not Assigned by the SVO - Affiliated									11,474,538	10,620,084	2,534	(12)	0	0	0	0	0	0	XXX
000000-00-0	Dryden Finance II LLC		Newark	NJ	Dryden Finance II LLC	1	10/30/1998		28,398,774	27,317,337	0	0	0	0	0	0	0	0	100.000
000000-00-0	Edison Place Senior Note, LLC		Newark	NJ	Prudential	2	04/30/2008		2,381,171	391,564	0	265,288	0	0	0	0	0	0	55.850
000000-00-0	Prudential Agricultural Properties Holding Company LLC - Closed Block		Atlanta	GA	Prudential		12/31/2009		0	3,889,975	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - DC		Atlanta	GA	Prudential		11/30/2018		690,232	690,232	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - IA Def		Atlanta	GA	Prudential		06/26/2009		753,526	892,851	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - IA Payout		Atlanta	GA	Prudential		06/26/2009		60,140	70,915	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Commercial Property Holding Company, LLC		Atlanta	GA	Prudential		03/31/2010		20,876,396	5,021,325	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Commercial Property Holding Company, LLC - IRE LP		Atlanta	GA	Prudential		02/28/2013		3,702,644	335,766	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Commercial Property Holding Company, LLC - Structured Settlement		Atlanta	GA	Prudential		06/13/2012		169,818	169,818	0	0	0	0	0	0	0	0	100.000
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated									57,032,701	38,779,783	0	265,288	0	0	0	0	0	0	XXX
000000-00-0	Accel Growth Fund V L.P. - PICA		Palo Alto	CA	Accel Growth Fund V Associates L.L.C.		03/11/2019		1,942,500	1,863,221	1,863,221	(79,279)	0	0	0	0	0	3,307,500	0.350
000000-00-0	Accel Leaders II L.P. - PICA		Palo Alto	CA	Accel Leaders Fund II Associates L.L.C		06/12/2019		1,182,500	1,182,069	1,182,069	(431)	0	0	0	0	0	1,567,500	0.550
000000-00-0	Accession Mezzanine Capital II L.P.		Hamilton	BMU	Investment Manager - Mezzanine Management Central Europe Ltd	2	10/30/2007		663,908	240,777	240,777	57,494	0	0	0	(4,864)	0	98,168	0.655
000000-00-0	Accion Frontier Inclusion Fund, L.P.		Washington	DC	Accion Frontier Inclusion Fund GP, L.L.C. (General Partner)	1	11/16/2015		4,087,139	6,309,632	6,309,632	1,642,156	0	0	0	0	277,423	912,861	4.170
000000-00-0	Accion Venture Lab, LP		Cambridge	MA	Accion Venture Lab GP, LLC		07/22/2019		405,475	406,088	406,088	17,410	0	0	0	0	(19,957)	0	4.348
000000-00-0	Acrisure HP SCF Investor, LP - PICA		New York	NY	Acrisure HP SCF GP, LLC	2	12/05/2018		10,524,291	10,997,705	10,997,705	473,414	0	0	0	0	0	843,709	7.751
000000-00-0	Acumen Capital Markets I LP		New York	NY	Acumen Fund, Inc.	1	09/01/2009		1,931,739	0	0	0	0	0	0	0	0	68,261	18.920
000000-00-0	Advent International GPE IX, LP - PICA		Boston	MA	Advent International GPE IX, LP	3	10/21/2019		1,897,500	1,753,352	1,753,352	0	0	0	0	0	(144,148)	14,602,500	0.471
000000-00-0	Advent International GPE V-G LP		Boston	MA	GPE V GP Limited Partnership	3	11/01/2012		2,561,269	1,423,155	1,423,155	(181,668)	0	0	0	0	0	2,093,945	9.190
000000-00-0	Advent International GPE VIII-B LP - PICA		Boston	MA	GPE VIII GP (Delaware) Limited Partnership,	3	09/26/2016		17,790,001	22,114,975	22,114,975	2,473,210	0	0	0	0	(224,957)	2,209,999	0.420
000000-00-0	Allsop Venture Partners III		Cedar Rapids	IA	MARK Venture Partners LP	1	01/01/1996		0	0	0	0	0	0	0	0	24,342	0	4.234
000000-00-0	Altaris Constellation Partners IV, L.P.		New York City	NY	AHP Constellation IV, GP, L.P.	3	06/18/2018		2,464,685	3,096,716	3,096,716	446,863	0	0	0	0	0	5,535,315	3.200
000000-00-0	Altaris Health Partners IV, L.P.		New York City	NY	AHP IV GP, L.P.	3	06/18/2018		15,571,165	17,772,676	17,772,676	1,968,199	0	0	0	0	(194,982)	16,428,835	3.200
000000-00-0	American Industrial Partners Capital Fund VI, LP.		New York	NY	GP - AIPCF VI, LLC	3	01/21/2016		17,516,371	21,488,207	21,488,207	3,635,188	0	0	0	0	(255,843)	2,483,629	1.140
000000-00-0	American Industrial Partners Capital Fund VII, L.P. - PICA		New York	NY	American Industrial Partners Capital Fund VII, L.P.		10/30/2019		299,524	229,899	229,899	0	0	0	0	0	(69,625)	19,700,476	0.667
000000-00-0	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA		New York	NY	American Securities Associates VII, LLC,	3	01/19/2016		18,672,059	16,814,612	16,814,612	(834,930)	0	0	0	0	(218,516)	5,003,077	0.500
000000-00-0	American Securities Partners VIII, L.P. - PICA		New York	NY	American Securities Associates VIII, LLC	3	03/28/2019		218,324	0	0	(22,333)	0	0	0	0	(195,991)	28,581,676	0.411
000000-00-0	AmeriMark Holdings, LLC - Series A Common Units - N1		Middleburg Heights	OH	Prudential Capital Partners II L.P.	3	05/31/2013		106,126	0	0	(12,568)	0	61,442	0	0	0	0	0.345
000000-00-0	AmeriMark Holdings, LLC - Series A Common Units - N2		Middleburg Heights	OH	Prudential Capital Partners II L.P.	3	06/30/2013		0	0	0	0	0	0	0	0	0	0	0.677
000000-00-0	AmeriMark Holdings, LLC - Series A Common Units (R)		Middleburg Heights	OH	Prudential Capital Partners II L.P.	3	05/31/2013		1,371,639	0	0	(162,431)	0	794,107	0	0	0	0	4.456
000000-00-0	AmeriMark Holdings, LLC - Series A Preferred Units (N)		Middleburg Heights	OH	Prudential Capital Partners II L.P.	3	05/31/2013		57,434	0	0	(5,390)	0	26,350	0	0	0	0	0.024
000000-00-0	AmeriMark Holdings, LLC - Series A Preferred Units (R)		Middleburg Heights	OH	Prudential Capital Partners II L.P.	3	05/31/2013		1,914,450	0	0	(179,663)	0	878,350	0	0	0	0	0.795
000000-00-0	AmeriMark Holdings, LLC - Series C Common Units		Middleburg Heights	OH	Prudential Capital Partners II L.P.	3	05/31/2013		25,135	0	0	(25,135)	0	0	0	0	0	0	0.000
000000-00-0	Andreessen Horowitz LsV Fund I, LP - PICA		Menlo Park	CA	Andreessen Horowitz	1	05/09/2019		3,780,000	3,760,726	3,760,726	7,726	0	0	0	0	(27,000)	5,220,000	0.450

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Apax Europe VI - A, L.P. (VZ)		St Peter Port	GGY	Apax Europe VI GP		12/10/2012	3	17,911,667	12,431,597	12,431,597	1,001,135	0	0	0	(161,323)	0	1,424,317	1.400
000000-00-0	APAX Europe VI-A, LP (GM)		St Peters Port	GGY	Apax Europe VI GP		11/01/2012	3	8,566,232	5,934,627	5,934,627	477,924	0	0	0	(77,013)	0	679,944	0.860
000000-00-0	Apax Europe VII - A (ERISA Feeder) L.P. (VZ)		St Peter Port	GGY	Apax Europe VII GP		12/10/2012	3	26,290,291	4,452,466	4,452,466	271,656	0	0	0	16,080,773	0	1,337,463	23.310
000000-00-0	Apax Europe VII-A (ERISA Feeder), LP		St Peter Port	GGY	Apax Europe VII GP		11/01/2012	3	4,182,565	705,437	705,437	43,040	0	0	0	2,601,461	0	211,904	3.690
000000-00-0	APAX IX USD L.P. - PICA		St Peter Port	GGY	Apax IX USD GP L.P. Inc.		05/12/2017	3	26,444,648	34,414,304	34,414,304	5,619,714	0	0	0	(467,310)	2,955,352	0.490	
000000-00-0	Apollo Investment Fund V L.P.		New York	NY	Apollo Advisors V, L.P.		11/01/2012	3	1,524,989	215,000	215,000	(161,151)	0	0	0	0	0	1,699,745	0.764
000000-00-0	Apollo Investment Fund VI, L.P.		New York	NY	Apollo Advisors VI, L.P.		11/01/2012	3	2,085,107	529,688	529,688	(230,429)	0	0	0	0	0	1,170,406	0.574
000000-00-0	Apollo Investment Fund VII, L.P.		New York	NY	Apollo Advisors VII, L.P.		11/01/2012	3	3,368,668	2,035,913	2,035,913	(834,651)	0	0	0	(18,352)	1,885,325	0.104	
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)		New York	NY	Apollo Advisors VII, L.P.		12/10/2012	3	11,057,583	6,682,017	6,682,017	(2,739,364)	0	0	0	(60,232)	6,187,733	0.300	
000000-00-0	ArcLight Energy Partners Fund IV, L.P.		Boston	MA	ArcLight PEF GP IV, LLC		10/26/2007		840,913	33,394	33,394	(117,983)	0	0	0	0	3,868,289	0.798	
000000-00-0	ArcLight Energy Partners Fund V, L.P. - PICA		Boston	MA	Arclight PEF GP V, LLC		12/01/2011		5,359,376	4,160,570	4,160,570	(574,615)	0	0	0	0	1,800,790	0.365	
000000-00-0	Arlington Capital Partners II, L.P. (VZ)		Washington, D.C.	DC	Arlington Capital Group 11,L.L.C		12/10/2012	3	348,074	127,583	127,583	(251,800)	0	0	0	515,778	398,295	4.274	
000000-00-0	Arlington Capital Partners IV, L.P. - PICA		Chevy Chase	MD	Arlington Capital Group IV L.L.C.		12/19/2016	3	37,319,141	45,437,275	45,437,275	6,174,400	0	0	0	(276,563)	1,880,859	5.600	
000000-00-0	Arlington Capital Partners V, L.P. - PICA		Chevy Chase	MD	Arlington Capital Partners V, L.P.		08/26/2019	3	328,734	15,816	15,816	(59,540)	0	0	0	(253,378)	24,671,266	2.000	
000000-00-0	ATI Holding Company, LLC - PICA		Chicago	IL	ATI Holding Company, LLC		12/19/2019	2	3,333,333	3,333,333	3,333,333	0	0	0	0	(4,997)	0	0.969	
000000-00-0	Avista Capital Partners, L.P. (VZ)		New York	NY	Avista Capital Partners GP, LLC		12/10/2012	3	9,791,950	953,532	953,532	(531,720)	0	0	0	0	725,646	3.160	
000000-00-0	Bayview Opportunity Domestic V, L.P. - PICA		Coral Gables	FL	Bayview Capital GP V, LLC		03/22/2017	10	21,288,350	24,760,499	24,760,499	2,653,011	0	0	0	0	13,711,650	1.400	
000000-00-0	BC European Capital VIII, LP		London	GBR	CIE MANAGEMENT II LIMITED (GP)		11/01/2012	3	5,444,790	4,102,225	4,102,225	(2,925,172)	0	0	0	1,133,771	2,390,520	1.119	
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)		London	GBR	CIE MANAGEMENT II LIMITED		12/10/2012	3	6,536,467	5,056,700	5,056,700	(3,605,552)	0	0	0	1,397,665	2,946,649	1.300	
000000-00-0	BCP V-S L.P.		New York	NY	Blackstone Management Associates V, L.L.C.		11/01/2012	3	292,225	196,414	196,414	(89,935)	0	0	0	(1,194)	124,683	0.241	
000000-00-0	BDCM Opportunity Fund II LP		Greenwich	CT	BDCM Opportunity Fund II GP, LLC		11/01/2012		9,288,720	11,601,106	11,601,106	2,314,694	0	0	0	3,927,643	622,894	1.494	
000000-00-0	BDCM Opportunity Fund III, LP		Greenwich	CT	BDCM Opportunity Fund III GP, LLC		11/01/2012		11,327,654	15,337,125	15,337,125	1,150,430	0	0	0	408,676	330,112	1.488	
000000-00-0	Birch Hill Equity Partners V, LP		Toronto	CAN	Birch Hill Equity Partners Management INC. - GP		02/05/2016	3	14,650,479	18,730,178	18,730,178	4,449,297	0	0	685,891	(635,990)	15,976,030	5.542	
000000-00-0	Bison Capital Partners V, LP - PICA		New York	NY	Bison Capital Partners V GP, L.P.		09/18/2017	2	10,957,005	10,901,124	10,901,124	(407,691)	0	0	0	1,537,946	13,742,995	6.587	
000000-00-0	Blackstone Capital Partners IV, LP		New York	NY	Blackstone Management Associates IV, L.L.C.		11/01/2012	3	888,538	857,423	857,423	(316,842)	0	0	0	108,047	906,336	0.545	
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)		New York	NY	Blackstone Management Associates V LLC		11/01/2012	3	2,169,222	1,555,515	1,555,515	(575,019)	0	0	0	(62,114)	1,907,673	0.240	
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)		New York	NY	Blackstone Management Associates VI LLC		11/01/2012	3	10,605,915	10,608,752	10,608,752	(1,237,985)	0	0	0	822,161	1,736,460	0.090	
000000-00-0	Blackstone Capital Partners VII, L.P. - PICA		New York	NY	Blackstone Management Associates VII L.L.C.,		05/31/2016	3	26,726,631	34,108,354	34,108,354	3,435,077	0	0	0	561,635	13,160,409	0.229	
000000-00-0	Blackstone Property Partners L.P.-PICA		New York	NY	Blackstone Property Partners L.P.		12/24/2019		35,000,000	35,000,000	35,000,000	0	0	0	0	0	0	0.321	
000000-00-0	Blackstone Real Estate Partners Europe VI SCSp - PICA		Luxembourg	LUX	Blackstone Real Estate Partners Europe VI SCSp		11/20/2019		462,623	462,623	462,623	0	0	0	0	0	14,537,377	0.418	
000000-00-0	Blackstone Real Estate Partners IX, LP -PICA		New York	NY	Blackstone Real Estate Partners IX, LP		09/23/2019		1,014,494	1,013,703	1,013,703	(791)	0	0	0	0	4,978,533	0.030	
000000-00-0	Blackstone Real Estate Partners VIII L.P. - PICA		New York	NY	Blackstone Real Estate Associates VIII L.P.		08/18/2015		4,688,328	5,554,021	5,554,021	(32,478)	0	0	0	579,167	1,150,129	0.040	
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PICA		New York	NY	Blackstone Strategic Alliance Associates II L.L.C.		01/31/2011	13	2,083,784	2,083,784	2,083,784	59,726	0	0	0	122,285	217,517	0.751	
000000-00-0	Brentwood Associates Private Equity VI, LP - PICA		Los Angeles	CA	Brentwood Private Equity VI, LP		12/27/2017	3	5,594,640	5,194,009	5,194,009	827,141	0	0	0	(346,628)	18,258,143	2.168	
000000-00-0	Bridges Ventures U.S. Sustainable Growth Fund, L.P.		New York	NY	Bridges Ventures Fund GP-LP		07/15/2014	1	3,106,795	2,767,326	2,767,326	272,856	0	0	0	(106,597)	1,453,886	8.000	
000000-00-0	Bronze Venture Fund I, LP.		Palo Alto	CA	Bronze Venture Fund GP, LLC		09/29/2017		2,211,094	3,048,479	3,048,479	535,532	0	0	0	0	788,906	13.040	
000000-00-0	BVIP Fund IX, L.P. - PICA		Boston	MA	BVIP Fund IX GP, LLC		11/27/2017	3	17,200,995	18,689,931	18,689,931	4,227,942	0	0	0	371,551	16,431,429	4.484	
000000-00-0	Cadence Finance Acquisitions, L.P.		Chevy Chase	MD	Arlington Management IV, L.L.C.		10/25/2017	3	16,384,000	20,931,237	20,931,237	3,339,077	0	0	0	0	(1,398,723)	7.690	
000000-00-0	Canaan XI, LP - PICA		Menlo Park	CA	Canaan Partners XI LLC		01/03/2018		3,960,000	4,664,995	4,664,995	768,342	0	0	0	0	5,040,000	1.130	
000000-00-0	Cardinal Co-Invest, LP - PICA		San Francisco	CA	Francisco Partners GP IV, L.P.		10/27/2016	3	8,750,000	18,210,989	18,210,989	3,461,924	0	0	0	0	0	3.190	
000000-00-0	Carlyle Japan Partners II, L.P.		George Town	CYM	CJP II International GP, LP		11/01/2012	3	814,134	36,226	36,226	(41,526)	0	0	0	376	518,558	0.157	
000000-00-0	Carlyle Partners IV, LP		Wilmington	DE	TC Group IV, L.P.		11/01/2012	3	1,081,600	678,749	678,749	3,114	0	0	0	(3,144)	2,101,011	0.334	
000000-00-0	Carlyle Partners IV. LP (GIB)		Wilmington	DE	TC Group IV, L.P.		12/31/2012	3	680,388	413,717	413,717	1,898	0	0	0	(1,917)	1,280,744	0.204	
000000-00-0	Carlyle Partners V, LP		Wilmington	DE	TC Group V, L.P.		11/01/2012	3	1,623,485	1,628,530	1,628,530	(36,022)	0	0	0	57,103	2,204,352	0.089	
000000-00-0	Carlyle Partners V, LP (GIB)		Wilmington	DE	TC Group V, L.P.		12/31/2012	3	2,657,984	2,759,986	2,759,986	(148,344)	0	0	0	158,894	3,617,400	0.146	
000000-00-0	Carlyle Partners VI, L.P.		Wilmington	DE	TC Grpup VI, L.P..		10/21/2013	3	18,670,546	18,494,478	18,494,478	(533,716)	0	0	0	730,738	1,335,897	0.193	

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Carlyle Partners VII, L.P. - PICA		Wilmington	DE	TC Group VII, L.P.		12/19/2018	3	5,751,136	4,755,750	4,755,750	(272,658)	0	0	0	0	(489,432)	16,833,390	12.220
000000-00-0	Catalyst Fund Limited Partnership III - PICA		Toronto	CAN	Catalyst Fund General Partner III Inc		09/01/2010		14,591,809	12,410,898	12,410,898	(2,373,197)	0	0	0	0	0	(1)	1.579
000000-00-0	Catalyst Fund Limited Partnership IV - PICA		Toronto	CAN	Catalyst Fund General Partner IV Inc		07/13/2012		18,143,849	10,878,677	10,878,677	(2,515,304)	0	0	0	0	0	(1)	2.332
000000-00-0	CB HP SCF Investor (Cayman), L.P. - PICA		Grand Cayman	CYM	Harvest Associates SCF II (Cayman), L.P.		09/04/2018	2	8,789,850	9,534,076	9,534,076	744,226	0	0	0	0	0	0	6.667
000000-00-0	CCP IX LP No. 1		London	GBR	Charterhouse General Partners (IX) Limited		11/01/2012	3	4,144,397	1,745,305	1,745,305	(888,054)	0	0	0	(55,183)	0	274,050	0.320
000000-00-0	CCP VIII LP No. 2.1		London	GBR	Charterhouse General Partners (VIII) Limited		11/01/2012	3	2,676,590	3,975	3,975	26,837	0	0	0	0	0	0	0.852
000000-00-0	Centerbridge Capital Partners II, L.P.		New York	NY	Centerbridge Associates II, LP		11/01/2012		14,532,216	7,922,636	7,922,636	(3,497,926)	0	0	0	0	(69,332)	2,221,388	0.593
000000-00-0	Centerbridge Capital Partners III, L.P. -PICA		New York	NY	Centerbridge Associates III, L.P.		05/21/2015		6,843,985	9,354,966	9,354,966	795,835	0	0	0	0	782,089	5,657,554	0.208
000000-00-0	Centerbridge Capital Partners, L.P.		New York	NY	Centerbridge Associates, LP		11/01/2012		3,264,110	1,756,948	1,756,948	(1,244,044)	0	0	0	0	(3,350)	921,533	0.460
000000-00-0	Cerberus Institutional Partners, L.P. - Series III		New York	NY	Cerberus Institutional Associates, LLC		11/01/2012		304,675	199,635	199,635	29,380	0	0	0	0	0	1,395,893	0.893
000000-00-0	Cerberus Institutional Partners, L.P. - Series IV		New York	NY	Cerberus Institutional Associates, LLC		11/01/2012		4,073,166	3,749,484	3,749,484	(249,985)	0	0	0	0	244,754	1,866,080	0.324
000000-00-0	Cerberus Levered Loan Opportunities Fund I L.P - PICA		New York	NY	Cerberus Levered Loan Opportunities GP, LLC		11/23/2011	2	146,224	146,224	146,224	(22,823)	0	0	0	0	42,793	4,253,839	3.923
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PICA		New York	NY	Cerberus Levered Opportunities II GP, LLC,		05/31/2013	2	4,569,257	4,472,546	4,472,546	(96,711)	0	0	0	0	105,973	3,280,376	1.835
000000-00-0	Charles River Partnership XII, LP (VZ)		Cambridge	MA	Charles River Partnership XII GP, LLC		12/10/2012	1	2,201,429	1,241,923	1,241,923	37,521	0	0	0	0	0	0	5.000
000000-00-0	Charles River Partnership XIII, L.P. (VZ)		Cambridge	MA	Charles River Partnership XIII GP, LLC		12/10/2012	1	2,939,298	2,270,924	2,270,924	313,812	0	0	0	0	0	0	4.400
000000-00-0	China Momentum Fund, L.P.		Grand Cayman	CYM	Fosun China Momentum Fund GP Ltd		12/24/2013	3	135,536,925	116,022,246	116,022,246	(5,687,091)	0	0	0	0	4,500,497	12,206,237	19.620
000000-00-0	CHS Private Equity V LP		Chicago	IL	CHS Management V LP		11/01/2012	3	53,925	25,844	25,844	(39,077)	0	0	0	0	0	2,005,968	1.240
000000-00-0	Cinven Jumpman Limited Partnership - PICA		London	GBR	Cinven Jumpman Limited Partnership		10/07/2019	3	10,000,000	10,000,000	10,000,000	0	0	0	0	0	(19,596)	0	2.941
000000-00-0	CISA Holdings LLC		New York	NY	Veritas Capital Fund Management, LLC		06/30/2015	3	0	0	0	(10,281,859)	0	0	0	0	12,510,657	0	1.729
000000-00-0	Clayton, Dubilier & Rice Fund VI Limited Partnership		New York	NY	CD&R Associates VI Limited Partnership		11/01/2012	3	100,021	4,463	4,463	(2,456)	0	0	0	0	0	1,394,888	0.710
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP		New York	NY	CD&R Associates VIII, Ltd.		11/01/2012	3	2,114,931	1,570,712	1,570,712	(556,108)	0	0	0	0	(20,614)	2,253,124	0.260
000000-00-0	Clayton, Dubilier & Rice Fund X, LP		New York	NY	CD&R Associates X, LP		03/27/2018	3	9,056,150	10,686,421	10,686,421	1,722,363	0	0	0	0	(111,212)	15,943,850	0.250
000000-00-0	Collagen Holdings, LLC - PICA		Oakland	CA	Collagen Holdings, LLC		08/01/2019	3	6,000,000	6,000,000	6,000,000	0	0	0	0	0	0	0	2.655
000000-00-0	Coller International Partners V-A, L.P. (GM)		St Peters Port	GGY	Coller International General Partner V, L.P		11/01/2012	3	767,328	356,051	0	184,569	0	0	0	0	0	1,427,461	0.130
000000-00-0	Coller International Partners VII, L.P.		St Peters Port	GGY	Coller International General Partner VII LP		01/21/2016	3	18,143,918	19,914,296	19,914,296	(1,078,034)	0	0	0	0	1,851,267	6,856,082	0.385
000000-00-0	Colony Industrial Fund L.P. -PICA		Los Angeles	CA	Colony Industrial GP, LLC		06/29/2018		0	0	0	(1,545,590)	0	0	0	0	14,023,669	0	5.411
000000-00-0	Community Outcomes Fund LP		Brooklyn	NY	COF GP LP		03/30/2018		1,181,331	1,055,038	1,055,038	(2,266)	0	0	0	0	(95,568)	490,065	15.000
000000-00-0	Consonance Private Equity, LP		New York	NY	Consonance Private Equity GP, LP		08/07/2014	3	9,928,053	11,191,031	11,191,031	2,904,220	0	0	0	0	(89,926)	5,071,947	4.200
000000-00-0	Cortec Group Fund VI, LP		New York	NY	Cortec Management VI, LLC		07/10/2015	3	15,254,147	16,324,899	16,324,899	2,289,684	0	0	0	0	(60,487)	4,709,785	2.827
000000-00-0	Cortec Group Fund VII, L.P. - PICA		New York	NY	Cortec Group Fund VII, L.P.		12/11/2019	3	10,116,854	10,116,854	10,116,854	0	0	0	0	0	0	24,883,146	1.750
000000-00-0	CVC Capital Partners VI (A) L.P.		St Helier	JEY	CVC Capital Partners VI Limited		02/18/2014	3	12,792,720	16,035,585	16,035,585	1,760,025	0	0	0	(318,050)	2,962,690	2,852,815	0.130
000000-00-0	CVC Capital Partners VII, L.P. - PICA		Jersey	JEY	CVC Capital Partners VII Limited		12/04/2018	3	15,092,803	16,029,341	16,029,341	1,835,035	0	0	0	51,850	(449,648)	15,224,050	0.175
000000-00-0	Darby Asia Opportunities Fund III L.P. - PICA		Grand Cayman	CYM	Darby Asia Opportunities Fund III, GP, L.P.		09/20/2011	2	7,477,653	6,288,751	6,288,751	(1,795,873)	0	0	0	0	0	4,510,747	14.390
000000-00-0	DFW Capital Partners V, L.P. - PICA		Teaneck	NJ	DFW V-GP, LLC		05/17/2016	3	16,789,173	16,864,595	16,864,595	(427,640)	0	0	0	0	(149,932)	2,710,827	5.417
000000-00-0	DFW Capital Partners VI, LP -PICA		Teaneck	NJ	DFW VI-GP, LLC		06/05/2019	3	4,834,672	4,412,097	4,412,097	(53,870)	0	0	0	0	(368,705)	15,165,328	4.000
000000-00-0	Dunes Point Capital Fund II, L.P.		Rye	NY	DPC Fund II GP, L.P.		03/29/2019	3	5,521,730	5,094,896	5,094,896	(38,485)	0	0	0	0	(388,349)	19,478,270	3.330
000000-00-0	Dunes Point Capital Investment Partners I-D, LLC		Rye	NY	Dunes Point Capital Equity Investments, LLC		04/12/2017	3	12,010,724	12,010,724	12,010,724	0	0	0	0	0	0	0	14.577
000000-00-0	EIF United States Power Fund IV, LP - PICA		Needham	MA	EIF US Power IV, LLC		11/28/2011		10,846,509	10,513,361	10,513,361	(820,055)	0	0	0	0	690,454	3	0.705
000000-00-0	EIG Energy Fund XVI, L.P.		Washington, DC	DC	EIG Energy Fund XVI, L.P.		12/13/2013	2	22,720,600	21,505,901	21,505,901	0	0	0	0	0	150,769	8,142,732	0.498
000000-00-0	Elevar Equity III, L.P.		Seattle	WA	Elevar GP III, L.P.		12/30/2014	1	4,493,328	7,284,172	7,284,172	2,137,681	0	0	0	0	(88,063)	510,000	6.800
000000-00-0	Emerald Partners IV, L.P.		Cleveland	OH	Brantley Venture Management IV LP		03/30/1999	3	2,656,366	0	0	(17,221)	0	0	0	0	0	0	4.040
000000-00-0	Energy Capital Partners III-A, L.P.		Short Hills	NJ	Energy Capital Partners GP III, LP		04/22/2014		18,419,829	17,318,859	17,318,859	(3,456,128)	0	0	0	0	3,962,060	2,154,531	0.823

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Energy Capital Partners Mezzanine Opportunities Fund A, LP		Short Hills	NJ	Energy Capital Partners Mezzanine GP, LP		03/27/2013	2	17,856,299	6,569,867	6,569,867	(7,757,323)	0	0	0	0	0	7,853,388	4.347
000000-00-0	EQT Infrastructure IV (No.2) USD SCSp - PICA		Luxembourg	LUX	EQT Infrastructure IV (GP) SCS		06/05/2019		3,576,785	3,223,773	3,223,773	(29,973)	0	0	0	0	(298,566)	14,423,215	0.816
000000-00-0	EQT V (No. 1) Limited Partnership		St Peter Port	GBR	EQT V (General Partner) LP		11/01/2012	3	130,322	37,440	37,440	568	0	0	0	0	9,828	30,801	0.030
000000-00-0	EQT VI (No. 1) Limited Partnership		St Peter Port	GBR	EQT VI (General Partner) LP		11/01/2012	3	11,372,646	9,107,039	9,107,039	3,806	0	0	0	(303,761)	1,012,958	1,752,693	0.570
000000-00-0	EQT VIII (No. 2) SCSP		Stockholm	SWE	EQT VIII (GP) SCS		08/10/2018	3	13,924,423	14,066,111	14,066,111	831,029	0	0	0	75,187	(474,209)	18,347,105	0.280
000000-00-0	EQT VIII Co-Investment (A) SCSp - PICA		Luxembourg	LUX	EQT VIII (GP) SCS		03/04/2019	3	9,009,000	9,438,239	9,438,239	429,239	0	0	0	0	0	0	1.552
000000-00-0	Equilibrium Capital Group LLC		Portland	OR	Equilibrium Capital Management, Inc.		08/29/2014	1	1,991,716	3,965,159	3,965,159	63,332	0	0	0	0	0	0	2.980
000000-00-0	Equistone Partners Europe Fund VI D SCSp - PICA		Luxembourg	LUX	Equistone General Partner VI S.A R.L		07/18/2018	3	7,485,686	7,280,602	7,280,602	602,034	0	0	0	(22,071)	(454,602)	18,567,944	5.190
000000-00-0	Escalate Capital I, L.P		Austin	TX	Escalate Capital Management I		11/01/2012	2	607,688	607,688	607,688	0	0	0	0	0	89,887	138,144	5.050
000000-00-0	First Reserve Fund XI, L.P. (VZ)		Greenwich	CT	First Reserve GP XI, L.P.		12/10/2012		58,269,451	5,017,112	5,017,112	(417,260)	0	0	0	0	0	0	1.300
000000-00-0	First Reserve Fund XII, L.P. (VZ)		Greenwich	CT	First Reserve GP XII, L.P.		12/10/2012		71,957,229	16,502,994	16,502,994	(3,629,204)	0	0	0	0	0	0	1.200
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.		New York	NY	FCO Fund II GP LLC		11/01/2012		4,344,656	3,716,862	3,716,862	(91,051)	0	0	0	0	(63,580)	1,488,208	2.520
000000-00-0	Fortress Investment Fund III (Fund B) LP		New York	NY	Fortress Fund III GP LLC		11/01/2012		15,038,394	2,658,735	2,658,735	63,310	0	0	0	0	0	693,327	1.490
000000-00-0	Fortress Investment Fund IV (Fund A) LP		New York	NY	Fortress Fund IV GP LP		11/01/2012		18,966,432	8,664,174	8,664,174	(549,177)	0	0	0	0	0	597,221	1.240
000000-00-0	Fortress Investment Fund V (Fund A) LP		New York	NY	Fortress Fund V GP L.P.		11/01/2012		12,097,307	11,651,813	11,651,813	(238,866)	0	0	0	0	0	549,527	0.590
000000-00-0	Fourth Cinven Fund (UBTI) Limited Partnership		London	GBR	Cinven Capital Management (IV) Limited Partnership		11/01/2012	3	4,003,881	72,029	72,029	0	0	0	0	0	0	0	0.590
000000-00-0	Francisco Partners Agility, L.P. - PICA		San Francisco	CA	Francisco Partners Agility GP, L.P.		06/01/2017	3	6,175,603	8,331,448	8,331,448	2,184,293	0	0	0	0	0	3,138,426	2.250
000000-00-0	Francisco Partners IV, L.P. - PICA		San Francisco	CA	Francisco Partners GP IV, L.P.		04/15/2015	3	18,271,875	23,068,296	23,068,296	(167,956)	0	0	0	0	9,418,060	478,125	0.650
000000-00-0	Francisco Partners V LP - PICA		San Francisco	CA	Francisco Partners GP V LP		05/29/2018	3	11,582,500	12,555,344	12,555,344	1,319,478	0	0	0	0	(73,187)	11,017,500	0.580
000000-00-0	Friedman Fleischer & Lowe LLC		San Francisco	CA	Friedman Fleischer & Lowe, GP, LLC		01/14/1999	3	57,623	21,045	21,045	(60,126)	0	0	0	0	32,470	380,770	2.450
000000-00-0	Frontier Fund V-A LP - PICA		Charlotte	NC	Frontier V Investment Group LLC		11/21/2017	3	9,133,646	9,424,649	9,424,649	843,802	0	0	0	0	(257,856)	4,866,354	4.828
000000-00-0	FS Equity Partners V, LP (VZ)		Los Angeles	CA	FS Capital Partners V, LLC		12/10/2012	3	4,421,894	2,734,133	2,734,133	(284,283)	0	0	0	0	0	7,735,211	3.570
000000-00-0	Genstar Capital Partners IX, L.P. - PICA		San Francisco	CA	Genstar Capital Partners IX, L.P.		07/03/2019	3	9,734,173	9,538,652	9,538,652	(195,521)	0	0	0	0	0	32,265,827	0.800
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA		San Francisco	CA	Genstar Capital VIII, L.P.		04/28/2017	3	34,506,068	47,215,136	47,215,136	8,873,358	0	0	0	0	1,551,448	2,852,595	2.840
000000-00-0	Genstar IX Opportunities Fund I - PICA		San Francisco	CA	Genstar IX Opportunities Fund I		07/08/2019	3	4,185,172	4,174,089	4,174,089	(4,275)	0	0	0	0	(6,809)	9,814,828	0.000
000000-00-0	Genstar VIII Opportunities Fund I, L. P. - PICA		San Francisco	CA	Genstar Capital VIII, L.P.		10/05/2017	3	19,091,633	23,877,005	23,877,005	3,591,937	0	0	0	0	(64,358)	908,367	0.110
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA		Toronto	CAN	Georgian Partners IV GP, LP		06/20/2018	1	6,483,788	6,128,315	6,128,315	6,850	0	0	0	0	(203,400)	2,516,212	3.236
000000-00-0	Georgian Partners Investment Fund P Limited Partnership - PICA		Toronto	CAN	Georgian Partners Investment GP Inc.		02/01/2019	1	3,000,000	3,000,000	3,000,000	0	0	0	0	0	(12,683)	0	60.000
000000-00-0	Global Infrastructure Partners IV-A/B, L.P. - PICA		New York	NY	Global Infrastructure Partners IV-A/B, L.P.		09/12/2019		0	0	0	0	0	0	0	0	(378,485)	21,000,000	0.700
000000-00-0	GS Mezzanine Partners 2006 Institutional, LP		George Town	CYM	GS Mezzanine Advisors 2006, L.L.L.		11/01/2012	2	190,244	198,814	198,814	(17,877)	0	0	0	0	27,003	2,169,874	5.642
000000-00-0	GS Mezzanine Partners V Institutional, L.P. (GM)		New York	NY	GS Mezzanine Advisors V, L.L.C.		11/01/2012	2	111,712	102,349	102,349	30,236	0	0	0	0	(774)	2,290,898	2.730
000000-00-0	GS Mezzanine Partners V, L.P.		New York	NY	GS Mezzanine Advisors V, L.L.C.		12/10/2007	2	375,321	161,293	161,293	44,753	0	0	0	0	(1,077)	3,198,016	0.098
000000-00-0	GSO Capital Opportunities Fund III, LP - PICA		New York	NY	GSO Capital Opportunities Associates III LLC		09/22/2016	2	13,910,063	14,911,308	14,911,308	360,683	0	0	0	0	1,027,067	15,489,937	0.452
000000-00-0	GSO COF III Co-Investment Fund LP - PICA		New York	NY	GSO COF III Co-Investment Associates LLC,		08/14/2017	2	2,573,288	2,783,145	2,783,145	209,986	0	0	0	0	42,982	4,856,754	0.300
000000-00-0	GTCR Fund XII/A LP and GTCR XII/B LP - PICA		Illinois	IL	GTCR Partners XII/A&C LP and GTCR Partners XII/B LP		05/04/2018	3	9,931,324	9,946,255	9,946,255	2,041,592	0	0	0	0	(444,530)	23,456,600	0.648
000000-00-0	Harbour Group Investments IV, LP		Clayton	MO	Harbour Group IV Management Co., LLC		11/01/2012	3	133,050	158,394	158,394	26,576	0	0	0	0	0	7,589,177	6.130
000000-00-0	Harrison Street Core Property Fund, LP - PICA		Chicago	IL	Harrison Street Core Real Estate Capital		04/02/2019		21,000,000	21,652,059	21,652,059	652,059	0	0	0	0	0	0	0.447
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA		New York	NY	Harvest Associates SCF GP II, L.P.		07/13/2018	2	6,335,890	6,734,908	6,734,908	249,346	0	0	0	0	472	3,664,110	5.000
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA 2		New York	NY	Harvest Associates SCF GP II, L.P.		10/25/2018	2	6,118,000	6,734,908	6,734,908	629,700	0	0	0	0	472	3,882,000	1.111
000000-00-0	Harvest Partners VII, LP - PICA		New York	NY	Harvest Associates VII, LP		09/28/2016	3	29,873,437	32,687,980	32,687,980	1,259,850	0	0	0	0	(41,162)	5,126,563	1.591
000000-00-0	Harvest Partners VIII, LP - PICA		New York	NY	Harvest Partners VIII, LP		11/27/2019	3	2,337,811	2,337,811	2,337,811	0	0	0	0	0	729	21,662,189	1.622

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	HGGC Fund III, L.P. - PICA		Palo Alto	CA	HGGC Fund III GP, L.P.		07/28/2017	3	32,255,555	32,037,562	32,037,562	(2,936,733)	0	0	0	0	11,828,421	7,170,324	5.380
000000-00-0	Highstar Capital Fund III (Alternative), L.P. - PICA		New York	NY	AIG Highstar GP II, LP		09/30/2019		1,065,506	48,039	48,039	(2,033,909)	0	0	0	0	1,016,442	84,152	0.808
000000-00-0	Highstar Capital Fund III, L.P. (GM)		New York	NY	AIG Highstar GP II, LP		11/01/2012		2,564,444	37,756	37,756	2,316,834	0	0	0	0	(1,826,355)	65,252	0.808
000000-00-0	Highstar Capital III Prism Fund (Alternative), L.P. (GIB)		New York	NY	AIG Highstar GP III Prism Fund, L.P.		09/30/2019		1,734,749	78,941	78,941	(3,309,912)	0	0	0	0	1,654,104	165,385	1.330
000000-00-0	Highstar Capital III Prism Fund, L.P. (GIB)		New York	NY	AIG Highstar GP III Prism Fund, L.P.		12/31/2012		3,367,779	62,056	62,056	(1,615,076)	0	0	0	0	2,413,846	128,240	1.330
000000-00-0	Highstar Capital IV, LP - PICA		New York	NY	Highstar Capital GP IV, LP		02/09/2011		11,966,506	7,390,720	7,390,720	(726,979)	0	0	0	0	(155,797)	1,080,016	1.960
000000-00-0	HPS Mezzanine Partners 2019, L.P. - PICA		New York	NY	HPS Mezzanine Partners 2019, L.P.		10/28/2019	2	180,323	233,534	233,534	53,211	0	0	0	0	(19,607)	29,819,677	0.600
000000-00-0	Hudson Holdings I Cayman L.P. - PICA		Toronto	CYM	Hudson Holdings I Cayman L.P.		10/31/2019	2	4,187,996	4,187,996	4,187,996	0	0	0	0	0	0	1,519,309	3.382
000000-00-0	Hudson Holdings I L.P. - PICA		Toronto	DE	Hudson Holdings I L.P.		10/31/2019	2	4,399,489	4,399,489	4,399,489	0	0	0	0	0	(203,187)	2,890,726	3.389
000000-00-0	Icebox Co-Invest L.P.		GA	GGY	Icebox G.P. Limited		06/12/2017	3	15,000,000	20,639,579	20,639,579	2,738,785	0	0	0	0	0	0	24.080
000000-00-0	ICG Europe Fund V No.1, LP - PICA		St. Helier	JEY	ICG Europe Fund V GP Limited Partnership		04/27/2012	2	4,466,406	2,408,168	2,408,168	(218,962)	0	0	0	(97,957)	746,710	846,043	0.568
000000-00-0	ICG Europe Fund VII SCSp - PICA		Luxembourg	LUX	ICG Europe Fund VII GP LP SCSp		08/24/2018	2	5,076,937	5,696,479	5,696,479	674,954	0	0	0	(4,918)	2,304	10,331,187	2.152
000000-00-0	ICG MXV Co-Investment I SCSp - PICA		Luxembourg	LUX	ICG Europe Fund VII GP S.à r.l.		07/30/2018	2	5,742,246	6,669,327	6,669,327	1,152,289	0	0	0	(94,687)	0	102,146	1.200
000000-00-0	ICV Partners II, L.P.		New York	NY	ICV ASSOCIATES II, LLC		11/29/2005	1	652,596	46,060	46,060	(8,032)	0	0	0	0	0	78,044	0.799
000000-00-0	IK IX Fund No.1 SCSp - PICA		Luxembourg	LUX	IK IX Fund No. 1 SCSp		11/27/2019	3	46,532	47,458	47,458	0	0	0	0	926	0	19,957,721	1.667
000000-00-0	Impala Private Investments, LLC- PICA		New York City	NY	Siris Partners III, L.P.		12/14/2017	3	0	0	0	0	0	0	0	0	1,026,336	0	1.829
000000-00-0	Intervale Capital Fund III, L.P.		Cambridge	MA	Intervale Capital GP III, L.P.		03/14/2014		5,343,789	5,746,608	5,746,608	397,158	0	0	0	279,533	2,135,883	1.515	
000000-00-0	Intervale Capital Fund, LP (VZ)		Cambridge	MA	Intervale Capital GP, LP		12/10/2012		18,791,747	19,850,613	19,850,613	3,987,525	0	0	0	0	(91,975)	251,835	10.900
000000-00-0	IP III Mezzanine Partners, L.P.		New York	NY	DLJ Investment Associates III, LP		06/23/2006	2	7,546,801	341,929	341,929	(61,281)	0	0	0	0	0	312,419	6.200
000000-00-0	Ironwood Equity Fund L.P.		Avon	CT	Ironwood Equity Management LLC		07/19/2004		2,251,385	0	0	0	0	0	0	0	0	0	10.600
000000-00-0	Ironwood Mezzanine Fund LP		Avon	CT	Ironwood Mezzanine Management LLC		06/12/2002	2	(2,073,100)	0	0	0	0	0	0	0	1,090	239,956	9.960
000000-00-0	Italian Fine Foods Holdings L.P.		Dallas	TX	Kainos GP II LLC		05/04/2018	3	10,000,000	13,215,651	13,215,651	3,221,423	0	0	0	0	0	0	3.940
000000-00-0	Italian Real Estate Special Situations II SCS, SICAV RAIF - PICA		Luxembourg	LUX	IRESS GP S.A.R.L.		02/14/2019	4	5,325,247	5,278,499	5,278,499	(46,748)	0	0	0	0	282,116	19,674,753	21.000
000000-00-0	Kainos Capital Partners II LP - PICA		Dallas	TX	KCP II GP LP		12/19/2016	3	19,473,349	21,464,328	21,464,328	2,610,091	0	0	0	0	(435,217)	9,126,651	3.196
000000-00-0	KC Culinarte Holdings LP -PICA		Dallas	TX	Kainos GP II LLC		08/20/2018	3	7,000,000	11,393,901	11,393,901	4,393,901	0	0	0	0	0	0	8.373
000000-00-0	KCIBT Holdings, L.P.		McLean	VA	KCIBT GP, LLC		06/21/2017	3	15,000,000	21,692,278	21,692,278	2,454,095	0	0	0	0	0	0	3.760
000000-00-0	Kelso Investment Associates VII, LP (VZ)		New York	NY	Kelso GP VII, LLC		12/10/2012	3	3,750,823	971,462	971,462	(20,143)	0	0	0	0	(30,766)	0	2.000
000000-00-0	KNPAK Holdings, L.P. - PICA		Mount Kisco	NY	KNPAK GP, LLC		07/01/2019	3	16,000,000	16,000,000	16,000,000	0	0	0	0	0	0	0	2.388
000000-00-0	Kohlberg Investors VIII, L.P. - PICA		Mount Kisco	NY	Kohlberg Management VIII, L.L.C.		08/30/2017	3	24,635,349	29,231,848	29,231,848	3,107,583	0	0	0	0	(110,525)	14,564,613	9.372
000000-00-0	LBA Realty Fund VI, L.P. - PICA		Irvine	CA	LBA Management Company VI, LLC		08/18/2017	3	6,466,667	7,334,795	7,334,795	1,048,527	0	0	0	0	0	3,533,333	1.390
000000-00-0	LCCG High Yield CMBS Fund II, LLC		Irving	TX	N/A		06/29/2004		0	0	0	0	0	0	0	0	125	0	4.240
000000-00-0	Learn Capital Special Opportunities Fund XXI L.P. - PICA		Austin	TX	Learn Capital Management XXI, LLC		12/03/2018		1,000,000	1,000,000	0	0	0	0	0	0	0	0	33.333
000000-00-0	Lexington Capital Partners V, L.P.		New York	NY	Lexington Associates V, LLC		11/01/2012	3	149,010	67,824	67,824	(4,855)	0	0	0	0	0	56,788	0.580
000000-00-0	Lexington Capital Partners VI-B, L.P.		New York	NY	Lexington Associates VI, LP		11/01/2012	3	719,024	653,060	653,060	(389)	0	0	0	0	23,237	134,814	0.220
000000-00-0	Lincolnshire Equity Fund II LP		New York	NY	Lincolnshire Equity Partners II LP		10/19/2000	3	76,235	161,353	161,353	33,256	0	0	0	0	35,960	435,841	2.480
000000-00-0	Linden Capital Partners III, L.P. - PICA		Chicago	IL	Linden Manager III LP		06/23/2016	3	13,023,023	17,758,887	17,758,887	775,383	0	0	0	0	8,573,090	1,976,977	3.728
000000-00-0	Linden Capital Partners IV LP - PICA		Chicago	IL	Linden Manager IV LP		09/27/2018	3	5,986,623	6,360,033	6,360,033	338,713	0	0	0	0	(177,818)	21,952,921	5.133
000000-00-0	Littlejohn Fund VI, L.P. - PICA		Greenwich	CT	Littlejohn Fund VI, L.P.		12/19/2019		394,804	394,804	394,804	0	0	0	0	0	0	5,605,196	0.211
000000-00-0	Marlin Equity V, L.P. - PICA		Hermosa Beach	CA	Marlin Equity Partners V, L.P.		02/21/2018	3	6,599,103	7,733,721	7,733,721	1,653,589	0	0	0	0	9,001	12,400,897	0.760
000000-00-0	Marlin Heritage II, L.P.		Hermosa Beach	CA	Marlin Heritage Partners II, L.P.		10/24/2017	3	5,343,969	5,424,215	5,424,215	358,698	0	0	0	0	(62,256)	4,156,031	1.270
000000-00-0	Marvel Holdings, L.P. - PICA		Palo Alto, California	DE	Marvel Holdings, L.P.		10/09/2019	3	7,500,000	7,500,000	7,500,000	0	0	0	0	0	0	0	0.000
000000-00-0	Menlo Ventures X, LP		Menlo Park	CA	MV Management X, L.L.C.		11/01/2012	1	2,818,805	2,340,841	2,340,841	(853,250)	0	0	0	0	98,801	0	0.640
000000-00-0	Menlo Ventures XI, LP (GM)		Menlo Park	CA	MV Management XI, LLC		11/01/2012	1	5,583,407	10,223,188	10,223,188	(2,897,559)	0	0	0	0	1,703,082	0	1.420
000000-00-0	Metalmark Capital Partners II, L.P.		New York	NY	Metalmark Capital Partners II GP, LP		11/01/2012	3	8,987,042	8,344,074	8,344,074	(138,269)	0	0	0	0	418,030	1,437,826	4.130
000000-00-0	Metalmark Capital Partners, L.P.		New York	NY	Metalmark Capital Partners GP, LLC		11/01/2012	3	2,530,974	1,299,629	1,299,629	(23,278)	0	0	0	0	27,255	7,672,136	3.250
000000-00-0	Mezzanine Partners Fund II, LP		New York	NY	Highbridge Principal Strategies Mezzanine Partners II GP, L.P.		05/06/2013	2	17,117,931	13,045,018	13,045,018	(1,496,810)	0	0	0	0	(285,907)	2,524,265	2.676
000000-00-0	Mezzanine Partners III, L.P. - PICA		New York	NY	HPS Mezzanine Partners III GP, L.P.		02/27/2017	2	20,146,255	21,925,130	21,925,130	1,233,391	0	0	0	0	375,661	4,353,745	1.400
000000-00-0	MezzVest II L.P.		St Helier	JEY	AIG-MezzVest Partners II, Ltd		10/03/2005	2	11,541,398	0	0	0	0	0	0	0	0	11,215,315	8.129
000000-00-0	MezzVest III, L.P. - PICA		St. Helier	JEY	MezzVest Partners III, Limited.		02/24/2012	2	14,044,337	13,229,280	13,229,280	177,303	0	0	0	(289,167)	1,845,700	1,816,274	2.936
000000-00-0	MicroVest II - A, LP		Bethesda	MD	MicroVest General Partner II, LLC		04/17/2009	1	3,291,268	1,676,449	1,676,449	(518,913)	0	0	0	0	0	200,000	6.520

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Morgan Stanley Real Estate Fund VI International-T, L.P.		New York	NY	MSREF VI International-GP, L.L.C.		05/29/2009		(368)	(368)	(368)	2,214	0	0	0	0	22,910	0	0.216
000000-00-0	Murex Investments I, LP		Philadelphia	PA	Murex Capital LP		01/22/2004		664,191	319,956	0	0	0	0	0	0	0	0	18.180
000000-00-0	New Enterprise Associates 10, Limited Partnership		Timonium	MD	NEA Partners 10, Limited Partnership		11/01/2012	1	4,003,644	2,581,882	2,581,882	(2,445,441)	0	0	0	0	0	0	0.700
000000-00-0	New Enterprise Associates 11, Limited Partnership		Timonium	MD	NEA Partners 11, Limited Partnership		11/01/2012	1	1,673,945	2,008,578	2,008,578	334,633	0	0	0	0	2,080	0	1.450
000000-00-0	New Enterprise Associates 12, Limited Partnership		Timonium	MD	NEA 12 GP, LLC		11/01/2012	1	2,016,011	808,271	808,271	(47,577)	0	0	0	0	0	120,000	0.320
000000-00-0	New Enterprise Associates 13, Limited Partnership		Timonium	MD	NEA 13 GP, LTD		11/01/2012	1	3,328,299	3,337,176	3,337,176	364,015	0	0	0	0	315,477	73,128	0.200
000000-00-0	New Enterprise Associates 8A, Limited Partnership		Timonium	MD	NEA Partners 10, Limited Partnership		11/01/2012	1	512,689	437,909	437,909	41,320	0	0	0	0	0	0	2.940
000000-00-0	New Markets Education Partners, L.P.		College Park	MD	New Markets Education Partners, LLC		05/30/2012	1	4,403,034	5,289,426	5,289,426	692,052	0	0	0	0	51,590	322,500	18.330
000000-00-0	Newark Venture Partners Fund, L.P.		Newark	NJ	NVP General Partner, L.L.C		07/12/2016	1	4,843,593	4,699,920	4,699,920	241,715	0	0	0	0	0	1,019,150	19.230
000000-00-0	NewSpring Mezzanine Capital, LP		King of Prussia	PA	NSM SBIC II GP, L.P.		07/12/2005	2	94,412	36,271	36,271	(3,984)	0	0	0	0	0	210,000	5.023
000000-00-0	NF III, L.P. - PICA		Wilmington	DE	NF III GP, LLC		09/30/2019	3	3,898,037	3,898,037	3,898,037	0	0	0	0	0	108,861	3,227,897	13.060
000000-00-0	Nordic Capital V, L.P		St. Helier	JEY	Nordic Capital V Limited		11/01/2012	3	384,441	208,829	208,829	(38,897)	0	0	0	0	(6,656)	0	1.550
000000-00-0	Nordic Capital VI Alpha, L.P		St. Helier	JEY	Nordic Capital VI Limited		11/01/2012	3	3,944,437	119,609	119,609	(85,960)	0	0	0	0	0	0	2.520
000000-00-0	Nordic Capital VII Alpha, L.P. (GM)		St. Helier	JEY	Nordic Capital VII Limited		11/01/2012	3	1,159,302	109,192	109,192	(19,526)	0	0	0	0	917,083	16,040	0.470
000000-00-0	NVP General Partner, L.L.C		Newark	NJ	Thomas Wisniewski		07/12/2016	1	1,140	684	684	(168)	0	0	0	0	0	3,750	0.020
000000-00-0	Oak HC/FT Partners II, L.P. - PICA		Greenwich	CT	Oak HC/FT Associates II LLC		10/03/2017	1	8,490,006	9,410,806	9,410,806	116,335	0	0	0	0	(212,187)	5,509,994	2.550
000000-00-0	Oak HC/FT Partners III, L.P. - PICA		Cayman Islands	CYM	Oak HC/FT Partners III, L.P.		11/22/2019		953,043	912,050	912,050	0	0	0	0	0	(40,993)	14,046,957	1.880
000000-00-0	Oaktree Opportunities Fund VIII, L.P. (VZ)		Los Angeles	CA	OCM Opportunities Fund VIII GP, L.P.		12/10/2012		1,057,410	860,934	860,934	(196,476)	0	0	0	0	(2,829)	0	0.500
000000-00-0	Oaktree Opportunities Fund VIIIb, L.P. (VZ)		Los Angeles	CA	OCM Opportunities Fund VIIIb GP, L.P.		12/10/2012		6,564,909	6,564,909	6,564,909	(1,358,264)	0	0	0	0	1,793,272	0	0.700
000000-00-0	Oaktree Opportunities Fund Xb, L.P. - PICA		Los Angeles	CA	Oaktree Opportunities Fund Xb GP, L.P.		06/18/2018		7,500,000	6,985,592	6,985,592	(486,090)	0	0	0	0	0	22,500,000	0.430
000000-00-0	Oaktree Ports America Fund (HS III), L.P. - PICA		Los Angeles	CA	Oaktree Ports America Fund (HS III), L.P.		09/30/2019		6,434,633	6,357,031	6,357,031	24,921	0	0	0	0	(102,523)	230,747	1.568
000000-00-0	OCM Opportunities Fund V, L.P.		Los Angeles	CA	OCM OPPORTUNITIES FUND V GP, LLC		11/01/2012		44,939	3,929	3,929	66,478	0	0	0	0	(33,665)	0	0.970
000000-00-0	OCM Opportunities Fund VI, L.P.		Los Angeles	CA	OCM Opportunities Fund VI GP, LLC		11/01/2012		293,591	2,328	2,328	(5,591)	0	0	0	0	0	0	0.470
000000-00-0	OCM Opportunities Fund VII, L.P. (VZ)		Los Angeles	CA	OCM Opportunities Fund VII GP, L.P.		12/10/2012		1,222,407	856,854	856,854	(10,685)	0	0	0	0	0	0	0.300
000000-00-0	OCM Opportunities Fund VII, LP		Los Angeles	CA	OCM OPPORTUNITIES FUND VII GP, LP		11/01/2012		279,341	195,805	195,805	(2,442)	0	0	0	0	0	0	0.127
000000-00-0	OCM Opportunities Fund VIIb, L.P.		Los Angeles	CA	OCM Opportunities Fund VIIb GP, L.P.		11/01/2012		290,744	80,257	80,257	(9,457)	0	0	0	0	537	457,031	0.058
000000-00-0	OCM Opportunities Fund VIIb, L.P. (VZ)		Los Angeles	CA	OCM Opportunities Fund VIIb GP, L.P.		12/10/2012		3,180,787	878,030	878,030	(103,465)	0	0	0	0	5,879	5,000,001	0.300
000000-00-0	OHA European Strategic Credit Fund, L.P. - PICA		Fort Worth	TX	OHA European Strategic Credit GenPar, LLC		07/20/2012		1,698,390	1,562,106	1,562,106	(52,169)	0	0	0	0	0	5,107,488	1.918
000000-00-0	OHA Newbury Partners, L.P. - PICA		Fort Worth	TX	OHA Newbury Partners GenPar, LLC		09/17/2013		869,041	807,483	807,483	208,572	0	0	0	0	0	7,611,577	3.957
000000-00-0	Olympus Capital Asia III PE (Offshore) fund		Hong Kong	CHN	Olympus Capital Asia III GP, LP		11/30/2011	3	6,269,086	2,584,092	2,584,092	(1,912,067)	0	0	0	0	0	842,069	5.150
000000-00-0	Olympus Growth Fund VII, L.P.		Stamford	CT	OGP VII, LLC		01/15/2019	3	13,478,303	13,106,603	13,106,603	47,108	0	0	0	0	(418,808)	23,021,697	1.910
000000-00-0	One Rock Capital Partners II, LP - PICA		New York	NY	One Rock Capital Partners II GP, LLC		10/30/2017	3	19,463,449	21,526,563	21,526,563	2,853,133	0	0	0	0	(288,010)	7,636,551	2.811
000000-00-0	Orion Constellation Partners, L.L.C.		New York	NY	Orion Constellation Partners, L.L.C.		12/31/2004	13	0	0	0	0	0	0	0	0	954,373	0	6.327
000000-00-0	Parthenon Investors II, LP		Dover	DE	PCap Partners II, LLC		11/01/2012	3	4,847,250	420,204	420,204	(393,145)	0	0	0	0	0	2,522,003	3.693
000000-00-0	PCP Master Hamburger Holding Company, LLC - PICA		Chicago	IL	Prudential Capital Partners IV, L.P		12/31/2017	2	8,364,875	8,364,875	8,364,875	442,894	0	0	0	0	174,066	0	2.221
000000-00-0	Peak Rock Capital Credit Fund II, LP - PICA		Austin	TX	Peak Rock Capital Credit Holdings II LP		11/16/2017	3	793,948	638,330	638,330	(170,843)	0	0	0	0	(28,209)	6,064,937	3.080
000000-00-0	Peak Rock Capital Fund II, LP - PICA		Austin	TX	Peak Rock Capital Holdings II LP		09/06/2017	3	8,294,609	8,545,575	8,545,575	761,229	0	0	0	0	1,873,578	21,198,506	3.080
000000-00-0	Permira Europe III L.P.1		St. Peter Port	GGY	Permira Europe III G.P. L.P.		11/01/2012	3	2,758,693	177,158	177,158	(28,867)	0	0	0	0	0	0	1.271
000000-00-0	Permira IV L.P.1		St. Peter Port	GGY	Permira IV G.P. L.P		11/01/2012	3	11,875,673	7,829,419	7,829,419	(94,292)	0	0	0	0	(141,246)	698,916	2.045
000000-00-0	Permira VI L.P. 1		St. Peter Port	GGY	Permira VI G.P. L.P.		01/11/2017	3	44,461,341	53,140,927	53,140,927	6,854,065	0	0	0	0	(508,859)	(624,678)	12,329,016	0.690
000000-00-0	PGIM Real Estate European Core Diversified Property Fund, SCSp - PICA		Luxembourg	LUX	Eurocore GP S.A R.L		08/31/2019		138,708,228	139,260,153	139,260,153	(92,196)	0	0	0	0	554,656	527,912	0	55.595
000000-00-0	Pinnacle Ventures Debt Fund III, L.P.		Menlo Park	CA	PINNACLE VENTURES MANAGEMENT III, L.L.C		11/01/2012	2	525,233	259,267	259,267	(82,933)	0	0	0	0	0	0	4.410
000000-00-0	Platinum Equity Capital Partners IV, L.P. - PICA		Beverly Hills	CA	Platinum Equity Partners IV, LLC		03/21/2017	3	16,050,944	18,529,704	18,529,704	2,557,473	0	0	0	0	713,693	4,489,897	0.319

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Platinum Equity Capital Partners V, LP - PICA		Beverly Hills	CA	Platinum Equity Capital Partners V, LP		12/27/2019		85,726	0	0	0	0	0	0	0	(85,726)	19,914,274	0.308
000000-00-0	Platinum Equity Partners III, L.P.		Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC		10/21/2013		5,173,085	4,408,766	4,408,766	(498,772)	0	0	0	0	(7,592)	1,973,359	0.265
000000-00-0	Platinum Equity SCRS Co-Investors LLC - PICA		Beverly Hills	CA	Platinum Equity Partners IV, L.P.		07/31/2017	3	6,000,000	4,630,558	4,630,558	(2,877,562)	0	0	0	0	0	0	6.000
000000-00-0	Platinum Equity Small Cap Fund, L.P.		Beverly Hills	CA	Platinum Equity Small Cap Partners, L.P.		06/28/2018	3	3,053,757	2,005,932	2,005,932	(364,553)	0	0	0	0	(424,988)	14,946,243	1.200
000000-00-0	Pramerica - Fosun China Opportunity Fund, L.P.		Hong Kong	CHN	Fosun Equity Investment Ltd,		05/16/2011	3	174,625,950	67,346,092	67,346,092	(29,567,775)	0	0	0	0	0	26,846,378	65.990
000000-00-0	Pramerica European Value Partners, L.P.		MADISON	NJ	PGIM, Inc.		03/11/2016		20,844,280	20,281,191	20,281,191	(1,672,142)	0	0	0	(391,692)	1,808,250	4,612,942	3.335
000000-00-0	Pramerica Real Estate Capital I L.P. -PICA		MADISON	NJ	PGIM, Inc.		01/01/2015		8,985,343	5,151	5,151	(264,955)	0	0	0	(28,798)	0	494,132	3.480
000000-00-0	Pramerica Real Estate Capital III (Core Debt) L.P. -PICA		MADISON	NJ	PGIM, Inc.		01/01/2015		1,787,918	0	0	(134,480)	0	0	0	0	0	4,754,528	3.796
000000-00-0	PRECap IV -PICA		MADISON	NJ	PGIM, Inc.		01/01/2015		11,060,755	5,435,031	5,435,031	(273,876)	0	0	0	215,703	0	2,611,917	2.418
000000-00-0	PRISA, LP -PICA		MADISON	NJ	PRISA, LP		12/31/2019		30,000,000	30,000,000	30,000,000	0	0	0	0	0	0	0	0.144
000000-00-0	Providence Equity Partners IV LP (GM)		Providence	RI	Providence Equity GP IV, LP		11/01/2012	3	29,539	11,472	11,472	(13,338)	0	0	0	0	0	1,861,110	0.839
000000-00-0	PROVIDENCE EQUITY PARTNERS V L.P.		Providence	RI	Providence Equity GP V L.P		11/01/2012	3	2,248,439	272,237	272,237	(435,770)	0	0	0	0	0	1,991,114	0.533
000000-00-0	Providence Equity Partners VI, L.P. (GM)		Providence	RI	Providence Equity GP VI, L.P.		11/01/2012	3	5,578,808	3,772,014	3,772,014	(382,199)	0	0	0	0	0	538,660	0.126
000000-00-0	PRU Alpha Fixed Income Opportunity Fund I, LP		Newark	NJ	Pru Alpha Partners I, LLC		07/31/2006		0	0	0	0	0	0	0	0	46,267	0	79.046
000000-00-0	Pru Alpha Fixed Income Opportunity Fund I, LP - GSS		Newark	NJ	Pru Alpha Partners I, LLC		07/16/2009		0	0	0	0	0	0	0	0	12,244	0	20.919
000000-00-0	Prudential Capital Partners II, L.P.		Chicago	IL	Stetson Street Partners, L.P.		04/29/2005	2	7,003,929	3,499,323	3,499,323	(158,691)	0	0	0	0	11,934	4,989,720	5.828
000000-00-0	Prudential Capital Partners III LP - PICA		Chicago	IL	Columbus Drive Partners, L.P.		10/16/2008	2	6,555,804	3,654,722	3,654,722	1,862,156	0	0	0	0	3,643,906	11,342,227	7.781
000000-00-0	Prudential Capital Partners IV, L.P. - PICA		Chicago	IL	Lake Street Partners IV, L.P.		12/20/2012	2	97,450,755	88,538,160	88,538,160	0	0	0	0	0	7,713,331	5,593,145	13.693
000000-00-0	Prudential Capital Partners V, L.P. - PICA		Newark	NJ	Wabash Avenue Partners V, L.P.		04/21/2017	2	235,186,019	253,171,553	253,171,553	3,819,779	0	0	0	0	15,506,979	118,664,568	19.520
000000-00-0	Q-BLK Co-Investment Fund, L.P.		Seattle	WA	BAA Co-Investment Fund (GenPar), LLC		06/02/2006	3	1,209,488	609,468	609,468	(450,314)	0	0	0	0	0	3,562,601	8.173
000000-00-0	R3 (B), LP - PICA (Class S)		New York	NY	BlackRock RRR, LLC		07/31/2014	13	200,843	82,069	82,069	(69,431)	0	0	0	0	0	0	7.447
000000-00-0	Range Investor Holdings, LLC - PICA		Itasca	IL	R. Scott Spielvogel		02/23/2018	3	6,500,000	6,500,000	6,500,000	0	0	0	0	0	0	0	2.708
000000-00-0	Rethink Education, L.P.		White Plains	NY	Rethink Education GP, L.P.		01/28/2014		4,920,516	6,816,266	6,816,266	(718,045)	0	0	0	0	709,969	0	8.570
000000-00-0	River Capital Partners IV, LP		Atlanta	GA	River Investors IV, L.L.C.		12/29/1997	3	2,190,274	591,486	0	0	0	0	0	0	0	0	16.496
000000-00-0	Schroder Venture Italian Fund II L.P.2		St Peter Port	GGY	Schroder Venture Managers Inc.		09/12/2003	3	0	17,642	0	0	0	0	0	0	0	0	0.800
000000-00-0	SD Holding Company LLC- PICA		Chicago	IL	Linden Capital Partners III, L.P.		10/03/2017	3	4,422,500	4,422,500	4,422,500	0	0	0	0	0	0	884,500	1.740
000000-00-0	Senior Housing Partners V -PICA		MADISON	NJ	PGIM, Inc.		01/01/2015		7,616,379	9,619,201	9,619,201	901,468	0	0	0	0	252,796	2,202,977	2.157
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)		New York	NY	SENTINEL PARTNERS IV, L.P.		12/10/2012	3	2,786,543	2,239,433	2,239,433	(617,351)	0	0	0	0	2,477,589	252,625	4.100
000000-00-0	Sentinel Capital Partners VI, L.P.		New York	NY	Sentinel Capital Partners VI, L.P.		07/11/2019	3	2,640,002	2,772,174	2,772,174	132,172	0	0	0	0	0	18,599,998	1.060
000000-00-0	Silver Lake Alpine, L.P. -PICA		New York	NY	SLAA (GP), L.L.C.		09/11/2018	2	9,167,112	9,555,757	9,555,757	(144,415)	0	0	0	0	(6,339)	3,832,888	0.578
000000-00-0	Silver Lake Partners V, LP - PICA		Menlo Park	CA	Silver Lake Technology Associates V, L.P.		06/12/2018	3	21,254,919	23,819,694	23,819,694	3,764,411	0	0	0	0	(658,097)	25,608,316	0.323
000000-00-0	Silverlands II SCSp		Luxembourg	LUX	SilverStreet Carry II LP Inc.		02/14/2019		2,794,391	2,316,499	2,316,499	(427,892)	0	0	0	0	(350,569)	2,205,609	3.846
000000-00-0	Siris Partners III, L.P. -PICA		New York	NY	Siris Partners GP III, L.P.		05/04/2015	3	6,622,170	6,774,311	6,774,311	674,200	0	0	0	0	(80,429)	2,862,178	0.553
000000-00-0	Siris Partners IV, L.P. -PICA		New York	NY	Siris Partners GP IV, L.P.		03/15/2019	3	4,629,852	4,648,019	4,648,019	163,679	0	0	0	0	(145,512)	5,370,148	0.313
000000-00-0	Sixth Cinven Fund (No. 3) Limited Partnership - PICA		London	GBR	CINVEN UK F6 GP LLP		05/24/2017	3	23,657,903	25,826,404	25,826,404	3,563,210	0	0	0	(276,599)	(381,849)	10,555,757	0.380
000000-00-0	SJF Ventures III, L.P.		Durham	NC	SJF GP III, LLC		05/10/2013	1	4,772,468	5,304,237	5,304,237	266,338	0	0	0	0	400,620	0	6.340
000000-00-0	SKM Equity Fund III, L.P. (VZ)		New York	NY	SKM Equity Fund III, L.P.		12/10/2012	3	47,153	47,153	47,153	0	0	0	0	0	348,113	0	10.800
000000-00-0	SLP Geology Co-Invest, LP - PICA		Menlo Park	CA	SLP V Co-Invest GP, L.L.C.		10/11/2018		6,300,000	11,598,272	11,598,272	5,298,272	0	0	0	0	0	0	6.300
000000-00-0	Summit Partners Private Equity Fund VII-B, L.P		Boston	MA	SUMMIT PARTNERS PE VII, L.P.		11/01/2012	1	11,475,093	7,675,758	7,675,758	(1,817,842)	0	0	0	0	0	0	2.413
000000-00-0	Summit Partners Subordinated Debt Fund IV-A, LP		Boston	MA	Summit Partners SD IV, LP		11/01/2012	2	569,139	576,668	576,668	7,529	0	0	0	0	33,966	2,419,230	1.035
000000-00-0	Summit Partners Venture Capital Fund II-B, L.P.		Boston	MA	Summit Partners VC II, LP		11/01/2012	1	618,803	581,734	581,734	(51,626)	0	0	0	0	0	0	4.029
000000-00-0	Summit Subordinated Debt Fund III-A,LP		Boston	MA	Summit Partners SD III LLC		11/01/2012	2	1,557,743	1,234,613	1,234,613	(177,181)	0	0	0	0	0	727,886	4.762
000000-00-0	Summit Ventures VI-A, L.P.		Boston	MA	Summit Partners VI (GP) LP		11/01/2012	1	411,852	446,771	446,771	(63,413)	0	0	0	0	177,517	0	2.936
000000-00-0	TA Subordinated Debt Fund II, LP		Boston	MA	TA Associates SDF II, LP		11/01/2012	2	346,852	393,479	393,479	(70,194)	0	0	0	0	336,113	2,047,500	2.030
000000-00-0	TA X, L.P. (GM)		Boston	MA	TA Associates X, L.P.		11/01/2012	1	44,856	8,325	8,325	69,409	0	0	0	0	0	974,487	0.796

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	TA X, L.P. (VZ)		Boston	MA	TA Associates X, LP		12/10/2012	1	161,106	29,818	29,818	249,274	0	0	0	0	0	3,500,000	2.900
000000-00-0	TA XI, L.P. (GM)		Boston	MA	TA Associates XI GP		11/01/2012	1	4,175,776	4,175,776	4,175,776	(287,285)	0	0	0	0	2,042,652	129,675	0.190
000000-00-0	TCV IX, LP -PICA		Palo Alto	CA	Technology Crossover Management IX, L.P.		12/27/2016	1	18,036,344	19,039,975	19,039,975	597,548	0	0	0	0	0	5,980,450	0.980
000000-00-0	TCV X, L.P. -PICA		Grand Cayman	CYM	Technology Crossover Management X, L.P.		02/11/2019	1	8,245,000	7,745,161	7,745,161	(398,040)	0	0	0	0	(101,799)	16,755,000	1.250
000000-00-0	TDR Capital Bluebird Co-Investment, LP - PICA		London	GBR	TDR Capital Bluebird Co-Investment, LP		12/04/2019	3	5,028,582	5,094,390	5,094,390	0	0	0	0	65,807	0	518,110	1.687
000000-00-0	TDR Capital IV A L.P. -PICA		London	GBR	TDR Capital General Partner IV L.P.		11/19/2018	3	1,991,432	352,206	352,206	(130,737)	0	0	0	4,173	(757,271)	41,797,102	1.560
000000-00-0	The Veritas Capital Fund V, L.P. -PICA		New York	NY	Veritas Capital Partners V, LLC		06/08/2015	3	5,097,056	12,056,627	12,056,627	3,018,114	0	0	0	0	1,888,673	902,944	0.320
000000-00-0	The Veritas Capital Fund VI, LP -PICA		New York	NY	Veritas Capital Partners VI, LLC		06/15/2017	3	27,951,068	49,520,293	49,520,293	22,706,701	0	0	0	0	(190,597)	10,213,385	1.075
000000-00-0	Thoma Bravo Discover Fund II, LP -PICA		Chicago	IL	Thoma Bravo Discover Partners II, L.P.		12/10/2018	3	5,073,745	4,837,691	4,837,691	70,806	0	0	0	0	(189,827)	4,926,255	0.870
000000-00-0	Thoma Bravo Fund XII, LP - PICA		Chicago	IL	Thoma Bravo Partners XII, L.P.		05/31/2016	3	27,119,017	36,319,685	36,319,685	6,965,995	0	0	0	0	(287,123)	2,178,880	0.490
000000-00-0	Thoma Bravo Fund XIII, L.P. - PICA		Dover	DE	Thoma Bravo Partners XIII, L.P.		02/14/2019	3	10,109,030	9,973,076	9,973,076	(135,954)	0	0	0	0	113	17,890,970	0.311
000000-00-0	Thoma Bravo Special Opportunities Fund II, LP -PICA		Chicago	IL	Thoma Bravo Partners XI, LP		04/29/2015	3	13,557,319	15,902,959	15,902,959	(4,096,840)	0	0	0	0	8,171,430	1,442,681	2.090
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)		Boston	MA	THL Equity Advisors VI, LLC		11/01/2012	3	3,061,845	2,250,861	2,250,861	(619,748)	0	0	0	0	89,903	1,575,404	0.420
000000-00-0	Thompson Street Capital Partners V, LP -PICA		St. Louis	MO	Thompson Street Capital LLC		07/27/2018	1	5,819,526	5,024,994	5,024,994	438,140	0	0	0	0	(824,000)	35,380,474	4.661
000000-00-0	TMI Investments, LLC		Santa Monica	CA	BISON CAPITAL PARTNERS V GP, LP		11/06/2017	3	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	13.333
000000-00-0	TPG Biotechnology Partners II, L.P.		Fort Worth	TX	TPG Biotechnology GenPar II, L.P		11/01/2012	1	2,204,567	343,228	343,228	421,548	0	0	0	0	0	1,874	0.974
000000-00-0	TPG Biotechnology Partners III, LP		Fort Worth	TX	TPG Biotechnology GenPar III, L.P		11/01/2012	1	1,929,660	1,870,506	1,870,506	496,909	0	0	0	0	0	4,627	0.533
000000-00-0	TPG Healthcare Partners, L.P. - PICA		Fort Worth	TX	TPG Healthcare Partners, L.P.		10/01/2019	3	360,317	256,755	256,755	0	0	0	0	0	(103,562)	13,639,683	0.539
000000-00-0	TPG Partners IV, LP		Fort Worth	TX	TPG GenPar IV, L.P.		11/01/2012	3	3,765,141	1,457,717	1,457,717	(647,704)	0	0	0	0	0	206,059	0.836
000000-00-0	TPG Partners V, L.P. (GM)		Fort Worth	TX	TPG GenPar V, LP		11/01/2012	3	2,257,375	2,231,619	2,231,619	(156,112)	0	0	0	0	0	800,227	0.270
000000-00-0	TPG Partners VI, L.P. (GM)		Fort Worth	TX	TPG GENPAR VI, L.P.		11/01/2012	3	3,965,975	3,957,503	3,957,503	(373,384)	0	0	0	0	61,836	744,227	0.090
000000-00-0	Trident VI, LP		Greenwich	CT	Trident Capital VI, LP		09/12/2014	3	13,135,252	15,933,619	15,933,619	(667,744)	0	0	0	0	3,729,592	1,864,748	0.334
000000-00-0	Trimaran Fund II, L.L.C.		New York	NY	Trimaran Investments II, LLC		02/07/2001	3	3,709,131	1,050,255	1,050,255	(87,059)	0	0	0	0	3,155	364,878	2.697
000000-00-0	Trive Capital Fund III, L.P. -PICA		Dallas	TX	Trive Capital Fund III GP LLC		12/28/2017	3	4,616,488	4,785,594	4,785,594	567,793	0	0	0	0	(188,120)	18,983,512	2.484
000000-00-0	Trivest Fund VI, L.P. -PICA		Coral Gables	FL	Trivest Partners VI GP, LLC		02/08/2019	3	3,340,654	3,033,417	3,033,417	(20,712)	0	0	0	0	(286,525)	9,159,346	2.083
000000-00-0	Trivest Growth Investment Fund, LP -PICA		Coral Gables	FL	Trivest Growth Partners GP, LLC		01/17/2017	3	7,770,315	8,397,610	8,397,610	1,083,374	0	0	0	0	1,020,646	6,157,565	6.000
000000-00-0	TSSP Capital Solutions (A), L.P. - PICA		Dallas	TX	TSSP Capital Solutions GenPar, L.P.		06/05/2019	2	3,772,869	3,700,676	3,700,676	62,327	0	0	0	0	(100,621)	10,227,131	0.636
000000-00-0	TSSP Opportunities Partners IV (A), L.P. - PICA		Dallas	TX	TSSP Opportunities Genpar IV, L.P.		01/18/2019		2,103,702	2,209,540	2,209,540	300,304	0	0	0	0	(191,310)	10,896,298	0.848
000000-00-0	VC HP SCF Investor, L.P. -PICA		Wilmington	DE	VC HP SCF GP, LLC		06/29/2018	2	5,845,294	6,341,882	6,341,882	496,588	0	0	0	0	0	154,706	6.000
000000-00-0	Vestar Capital Partners IV, LP		New York	NY	Vestar Associates Corporation IV		11/01/2012	3	574,033	237,293	237,293	(164,784)	0	0	0	0	0	25,276	0.970
000000-00-0	Vestar Capital Partners V-A, L.P.		New York	NY	Vestar Associates V, L.P.		11/01/2012	3	5,311,819	4,586,055	4,586,055	775,115	0	0	0	0	(128,987)	(710)	0.972
000000-00-0	Waterton Residential KJ Bond Venture I LLC - PICA		Chicago	IL	Waterton KJ Bond Manager, LLC		09/12/2016		4,818,841	4,818,841	4,818,841	0	0	0	0	0	957,789	0	7.143
000000-00-0	Waterton Residential Property Venture XII, L.P. -PICA		Chicago	IL	Waterton Venture XII GP, LLC		02/23/2015		8,717,486	8,489,753	8,489,753	(1,874,803)	0	0	0	0	2,868,012	0	1.960
000000-00-0	Westbrook Real Estate Fund X, L.P. -PICA		Palm Beach Gardens	FL	Westbrook Realty Management X, L.P.		07/18/2016		993,803	993,803	993,803	(95,486)	0	0	0	0	238,306	707,078	0.067
000000-00-0	Whitehorse Liquidity Partners (Offshore) III, L.P. - PICA		New Castle, Delaware	DE	Whitehorse Liquidity Partners (Offshore) III, L.P		10/31/2019	2	9,229,503	9,077,836	9,077,836	0	0	0	0	0	(203,031)	10,765,380	1.036
000000-00-0	Wrigley Co-Invest, L.P.		San Francisco	CA	Wrigley Holdings GP, LLC		06/19/2018	3	8,290,670	8,713,852	8,713,852	410,041	0	0	0	0	0	0	5.192
000000-00-0	Wrigley Co-Invest, L.P. - PICA 2		San Francisco	CA	Wrigley Holdings GP, LLC		10/05/2018	3	5,000,000	5,255,216	5,255,216	255,216	0	0	0	0	0	0	1.377
000000-00-0	Yorktown Energy Partners X, L.P.		New York	NY	Yorktown X Company LP		05/31/2013		18,744,054	14,118,217	0	4,395,226	0	0	0	0	(130,892)	62,954	1.555
000000-00-0	Zeus Parent, LP -PICA		Wallingford	CT	Zeus GP, LLC		09/29/2017	3	3,100,000	2,964,651	2,964,651	(135,349)	0	0	0	0	0	0	2.208
1999999. Joint Venture Interests - Common Stock - Unaffiliated									3,136,125,864	2,871,509,660	2,855,106,308	60,020,411	0	1,760,249	0	18,477,698	142,195,941	1,613,883,011	XXX
000000-00-0	Cityview - Potrero Launch		San Francisco	CA	PGIM, Inc.		03/09/2018		66,167,398	80,173,330	80,716,269	12,297,888	0	0	0	0	1,063,589	0	49.900
000000-00-0	CORAL REEF GP		Newark	NJ	Prudential		06/30/2015		1,000	1,000	1,000	0	0	0	0	0	0	0	100.000
000000-00-0	Green Tree GP		Newark	NJ	Prudential		08/30/2018		1,000	1,000	1,000	0	0	0	0	0	0	0	0.000
000000-00-0	Inter-Atlantic G Fund, LP		New York	NY	Inter-Atlantic Advisors V, LLC		02/29/2016	1	16,209,148	17,251,008	17,251,008	(1,111,118)	0	0	0	0	1,846,581	13,790,852	98.000
000000-00-0	Ironbound Fund LLC - PICA		Newark	NJ	The Prudential Insurance Company of America		05/27/2010	13	1,079,514,793	1,413,759,031	1,413,759,031	98,981,023	0	0	0	0	11,675,000	0	81.810
000000-00-0	NorthBound Emerging Manager Fund II-A, L.P.		New York	NY	NorthBound Emerging Manager Fund II GP LLC		12/18/2013	3	3,818,526	7,863,641	7,863,641	3,196,972	0	0	0	0	0	8,790,624	49.500

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Passaic Fund LLC- PICA		Wilmington	DE	Prudential		06/27/2018	13	34,081,200	37,276,484	37,276,484	3,104,591	0	0	0	0	0	0	21.530
000000-00-0	PFI EM-TECH FUND I, LLC		Newark	NJ	The Prudential Insurance Company of America		05/06/2019		10,000,000	9,234,300	9,234,300	(765,700)	0	0	0	0	0	0	100.000
000000-00-0	Pine Tree GP		Newark	NJ	Prudential		08/30/2018		1,000	1,000	1,000	0	0	0	0	0	0	0	0.000
000000-00-0	Prudential Capital Energy Partners, LP -PICA		Chicago	IL	Prudential Capital Energy Opportunity Fund, LP		02/08/2017	2	92,556,426	97,150,695	97,150,695	6,334,568	0	0	0	0	5,056,096	113,187,467	71.241
000000-00-0	Prudential Impact Investments Private Equity LLC		Newark	NJ	The Prudential Insurance Company of America		06/12/2015		394,800,000	438,685,339	438,685,339	31,492,562	0	0	0	0	0	0	100.000
000000-00-0	Vailsburg Fund LLC - PICA		Newark	NJ	The Prudential Insurance Company of America		10/01/2013		165,754,573	206,608,465	206,608,465	34,513,249	0	0	0	0	3,224,000	0	80.600
2099999. Joint Venture Interests - Common Stock - Affiliated									1,862,905,064	2,308,005,293	2,308,548,232	175,374,899	0	0	0	0	22,865,266	135,768,943	XXX
000000-00-0	579 Broad Holdings, LLC		New Orleans	LA	Redmellon 579 Holdings LLC		07/14/2017		14,269,679	14,269,679	0	(6,374,103)	0	0	0	0	0	1,730,321	80.000
000000-00-0	609 Holdco LLC (Hahnes)		Larchmont	NY	609 BROAD STREET INVESTORS LLC		05/21/2015		20,000,000	37,198,926	37,198,926	0	0	0	0	0	0	0	46.800
000000-00-0	PLA Industrial Trust II, LLC		MADISON	NJ	PGIM, Inc.		09/09/2005		7,624,548	270,931	270,931	146	0	0	0	0	0	0	0.000
000000-00-0	PLA Retail Fund I L.P.		MADISON	NJ	PGIM, Inc.		11/07/2006		9,950,322	174,830	174,830	(566)	0	0	0	7,046	0	0	27.300
000000-00-0	Prudential US Real Estate Debt Fund, L.P. - PICA		MADISON	NJ	PGIM, Inc.		01/01/2015		795,934	33,315	33,315	(896,280)	0	0	0	0	(11,494)	6,084,920	4.624
000000-00-0	Tucker Development and Acquisition Fund II, L.P.		Highland Park	IL	Tucker Managers, LLC		05/22/2015		6,793,168	749,030	749,030	(980,514)	0	0	0	0	0	2,500,000	99.010
000000-00-0	Tucker Development and Acquisition Fund, L.P.		Highland Park	IL	Tucker Managers, LLC		07/12/2010		15,000,000	7,918,837	7,918,837	(2,365,982)	0	0	0	0	0	0	16.502
2199999. Joint Venture Interests - Real Estate - Unaffiliated									74,433,651	60,615,548	46,345,869	(10,617,299)	0	0	0	7,046	(11,494)	10,315,241	XXX
000000-00-0	2000 Collins, LLC - Parking		MIAMI BEACH	FL	PGIM, Inc.		09/21/2016		17,676,432	12,190,000	15,797,793	(295,974)	0	0	0	0	0	0	90.000
000000-00-0	Cityview - Elan Menlo Park		Menlo Park	CA	PGIM, Inc.		03/19/2018		27,367,718	26,263,677	27,112,935	38,223	0	0	0	0	636,204	0	49.900
000000-00-0	2000 Collins, LLC - Retail		MIAMI BEACH	FL	PGIM, Inc.		09/21/2016		8,216,261	19,960,000	1,756,308	(668,229)	0	0	0	0	0	0	90.000
000000-00-0	580 Anton (PR GA SCP Apart, LLC) (JV)		COSTA MESA	CA	PGIM, Inc.		04/06/2015		42,959,634	69,000,000	39,481,783	(3,527,703)	0	0	0	0	0	0	86.000
000000-00-0	Campus Drive, LLC		Madison	NJ	Prudential		12/31/2009		100	100	0	0	0	0	0	0	0	0	100.000
000000-00-0	GA 333 Hennepin Investor LLC		SAINT PAUL	MN	PGIM, Inc.		12/13/2017		35,482,114	52,266,827	33,074,411	(2,407,703)	0	0	0	0	0	0	90.000
000000-00-0	GA Cal Crossings, LLC		San Diego	CA	PGIM, Inc.		03/13/2019		1,035,022	1,035,022	1,035,022	0	0	0	0	0	0	0	50.000
000000-00-0	GA Clarendon, LLC (STAT)		Arlington	VA	PGIM, Inc.		09/28/2018		49,023,897	52,460,593	48,550,932	(397,503)	0	0	0	0	0	0	75.000
000000-00-0	Cityview - One Hundred Grand		Foster City	CA	PGIM, Inc.		03/19/2018		30,496,140	31,792,872	32,128,543	1,756,851	0	0	0	0	928,782	0	49.900
000000-00-0	Manor at Harbour Island, LLC		Tampa	FL	PGIM, Inc.		02/29/2016		0	0	0	4,107,343	0	0	0	0	24,751,524	0	90.000
000000-00-0	PGIM Real Estate Asia Core -PICA		MADISON	NJ	PGIM, Inc.		03/24/2017		73,363,774	77,479,253	77,479,253	3,822,949	0	0	0	0	2,379,993	31,439,731	26.379
000000-00-0	Rock Global Real Estate LLC		WILMINGTON	DE	PGIM, Inc.		03/05/2012		42,320,958	59,630,350	23,154,040	(849,990)	0	0	0	0	0	0	100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									327,942,050	402,078,695	299,571,020	1,578,264	0	0	0	0	28,696,503	31,439,731	XXX
000000-00-0	Cottage Street Investments, LLC		Newark	NJ	Prudential		12/31/2008		9,613,262	19,882,555	0	0	0	0	0	0	0	0	100.000
000000-00-0	PGIM Real Estate Finance Europe SCSp		Luxembourg	LUX	PGIM REF GP S.a.r.a.		04/17/2019		90,237,420	90,237,420	90,237,420	0	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Capital Management Account		Atlanta	GA	Prudential		06/26/2009		4,276	8,497	0	0	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Closed Block		Atlanta	GA	Prudential		12/31/2008		0	0	0	(619,623)	0	0	0	0	42,674	0	100.000
000000-00-0	PIP, LLC - Defined Contribution Plan		Atlanta	GA	Prudential		03/31/2009		8,907	4,673,654	0	(8,843)	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Group Alliance		Atlanta	GA	Prudential		09/25/2009		70,562	2,083,889	0	0	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Group Annuity		Atlanta	GA	Prudential		06/26/2009		164,534	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Group Disability		Atlanta	GA	Prudential		06/30/2009		988,056	1,023,128	0	(995,926)	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Group Life		Atlanta	GA	Prudential		03/31/2009		2,570,063	3,748,628	0	(203,250)	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Guaranteed Products (GPSA)		Atlanta	GA	Prudential		06/30/2009		1,353	82,289,365	0	(679)	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Individual Annuities Deferred		Atlanta	GA	Prudential		03/31/2009		981,551	3,465,161	0	(991,273)	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Individual Life Long Term		Atlanta	GA	Prudential		06/26/2009		103,832	172,783	0	0	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Individual Life Short Term		Atlanta	GA	Prudential		09/25/2009		1	1,581,259	0	(1)	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - INTL REINSURANCE LP		Atlanta	GA	Prudential		06/30/2009		8,285	8,845,847	0	(8,036)	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Structured Settlement Account		Atlanta	GA	Prudential		09/30/2009		0	1,871,128	0	0	0	0	0	0	0	0	100.000
000000-00-0	Pru 3 Times Square Associates LLC		New York	NY	Prudential		09/30/2003		94,798,181	96,188,287	96,188,287	3,561	0	0	0	0	5,800,000	0	100.000
000000-00-0	Prudential Impact Investments Mortgage Loans LLC		Newark	NJ	The Prudential Insurance Company of America		01/27/2016		111,500,000	123,432,260	123,432,260	5,437,768	0	0	0	0	0	0	100.000
000000-00-0	Prudential Mortgage SKP REIT LLC		San Francisco	CA	Prudential		03/26/2018		147,379,083	148,043,635	148,043,635	1,925,408	0	0	0	0	3,335,225	0	100.000
000000-00-0	Prudential Mortgage SKP Venture LLC		San Francisco	CA	Prudential		04/26/2018		83,467	(28,581)	(28,581)	(23,627)	0	0	0	0	0	0	100.000

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									458,512,833	587,518,915	457,873,021	4,515,479	0	0	0	0	9,177,899	0	XXX
000000-00-0	Ada Cogen Holdings LP - PICA		Morristown	NJ	Thornapple Energy, LLC		12/10/2013		4,359,514	1,715,817	1,715,817	(218,474)	0	0	0	0	0	0	12.710
000000-00-0	B Lab IP, LLC		Wayne	PA	Barton Houlahan - Original Member and President		06/07/2012		3,081,844	3,081,844	0	4,118,156	0	3,968,156	0	0	0	0	50.000
000000-00-0	Ballard/P Limited Partnership		Houston	TX	Ballard Exploration Company Inc.		12/31/1996		1,712,796	2,181,186	2,181,186	(144,330)	0	0	0	0	974,476	0	94.600
000000-00-0	BlackWell Exploration & Development, LLC		Dallas	TX	BlackWell Energy Group, LLC		12/19/2013		8,623,967	8,541,046	8,541,046	(5,118,673)	0	0	0	0	8,623,967	1,250,000	48.438
000000-00-0	CAES Development Company L.L.C.		Houston	TX	Haddington/Chase Energy Partners (CAES) LP		08/14/2017	3	0	0	0	0	0	0	0	0	0	0	1.850
000000-00-0	Cattles PLC - E6		Batley	GBR	Cattles Holdings Limited		09/30/2012		0	0	0	0	0	0	0	0	45,924	0	0.724
000000-00-0	Cattles PLC - F3		Batley	GBR	Cattles Holdings Limited		09/30/2012		0	0	0	0	0	0	0	0	33,636	0	0.530
000000-00-0	Cattles PLC - G1		Batley	GBR	Cattles Holdings Limited		09/30/2012		0	0	0	0	0	0	0	0	34,498	0	0.544
000000-00-0	Choctaw Generation, LP		Houston	TX	The Prudential Insurance Company of America		03/31/2013		313,184	0	0	0	0	0	0	0	0	0	15.790
000000-00-0	C-III Capital Partners LLC		Greenville	SC	Island C-III Holdings LLC		03/31/2010	2	247,756	278,918	278,918	(170,315)	0	0	0	0	248,657	0	0.132
000000-00-0	Dale Bakken Partners 2012, LLC - PICA		Dallas	TX	Dale Encino Bakker Management 2012,LLC		12/31/2013		12,407,489	4,422,171	4,422,171	501,738	0	0	0	0	0	6,878,225	23.810
000000-00-0	Dale Oklahoma II, LLC - PICA		Dallas	TX	Dale Oklahoma Management 2016, LLC		10/18/2016		11,300,242	13,148,798	13,148,798	1,644,759	0	0	0	0	0	7,455,347	23.830
000000-00-0	Dale Oklahoma, LLC		Dallas	TX	Dale Oklahoma Management 2013, LLC		04/11/2014		127,748	127,748	127,748	0	0	0	0	0	0	0	23.000
000000-00-0	Green Pastures Wind Project Investor I, LLC-PICA		New York	NY	CEI Holdco SPV, L.P.		09/22/2014		12,933,579	23,033,634	23,033,634	9,492,521	0	0	0	0	368,885	0	7.442
000000-00-0	Green Pastures Wind Project Investor II, LLC-PICA		New York	NY	CEI Holdco SPV, L.P.		02/27/2015		12,295,165	15,754,521	15,754,521	5,401,960	0	0	0	0	218,862	0	5.013
000000-00-0	GulfTex Energy IV, LP - PICA		San Antonio	TX	GulfTex Energy IV GP, LLC		09/07/2016		0	6,061,529	6,061,529	(4,402,897)	0	0	0	0	19,389,831	6,782,223	19.380
000000-00-0	Hispania Private Equity, LP		Chicago	IL	Hispania Investors, LLC		09/02/2003		1,217,313	1	0	0	0	0	0	0	0	0	0.629
000000-00-0	Modern Bank Partners LLC		New York	NY	Modern Bank Management, L.L.C.		12/27/2007		2,850,827	4,527,081	4,527,081	(82,981)	0	0	0	0	181,274	0	7.713
000000-00-0	National Dry Cleaners Inc.		Scottsdale	AZ	N/A		10/15/2001		100,000	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	NNE Holding LLC		Charleston	WV	The member from time to time holding the largest number of outstanding LLC Units		04/24/2015		16,000,000	3,476,359	3,476,359	(6,693,007)	0	0	0	0	0	0	5.226
000000-00-0	NNE Holding LLC - Preferred		Charleston	WV	The member from time to time holding the largest number of outstanding LLC Units		06/29/2015		27,996,909	45,769,497	45,769,497	5,034,364	0	0	0	0	441	0	7.444
000000-00-0	NON-CORE LIQUIDATION, LLC		New York	NY	Persistent Energy Partners LLC		12/31/2012		0	173,618	0	0	0	0	0	0	0	0	9.411
000000-00-0	One Energy Enterprises LLC - PICA		Findlay	OH	Jereme Kent		12/30/2016		1,080,287	0	0	505	0	0	0	0	0	0	12.619
000000-00-0	Outsourced Assets, LLC		New York	NY	Persistent Energy Partners LLC		12/31/2012		288,773	281,542	0	0	0	0	0	0	0	0	9.411
000000-00-0	PERC Holdings 1 LLC - PICA		White Plains	NY	Fortistar Energy Recycling Holdings LLC		12/16/2014		2,419,333	1,359,831	1,359,831	(1,289,782)	0	0	0	0	221,487	0	6.779
000000-00-0	Persistent Energy Partners Fund I, LLC		New York	NY	Persistent Energy Partners LLC		12/31/2012		0	38,910	0	0	0	0	0	0	0	0	9.411
000000-00-0	Pirlo Energy Holdings, LLC		East Brunswick	NJ	Initial Class A Members		09/12/2016		41,940,794	41,790,885	41,790,885	(1,591,586)	0	0	0	0	2,432,548	0	8.875
000000-00-0	Polaris Generation LLC - PICA		Overland Park	KS	Tyr Member		12/31/2014		19,599,124	21,655,187	21,655,187	1,233,839	0	0	0	0	986,583	0	15.000
000000-00-0	PRAMERICA FOSUN LIFE INSURANCE CO		Newark	NJ	Direct		04/30/2012		174,645,551	175,177,260	0	(49,714,497)	0	0	0	0	0	0	100.000
000000-00-0	PSG HOLDING (Cross Atlantic Technology Fund)		Newark	NJ	Direct		09/02/1999		0	2,351	2,351	(399)	0	0	0	0	0	0	100.000
000000-00-0	RES Battery Storage Holding LLC - PICA		Broomfield	CO	RES Developments		10/22/2015		7,920,000	1,381,876	1,381,876	(945,360)	0	0	0	0	0	0	33.350
000000-00-0	Resolution Life L.P.		Hamilton	BMU	Resolution Life GP Ltd.		08/30/2013		29,655,164	11,775,000	11,775,000	(22,973,697)	0	0	0	0	0	0	7.744
000000-00-0	San Jacinto Carroll Holdings, LLC		Boston	MA	Member selected by the Board of Representatives from time to time shall act as the Tax Matter Member		04/07/2015		31,066,164	26,167,200	26,167,200	1,091,131	0	0	0	0	0	1,661,731	80.000
000000-00-0	Sky Global Power One, LLC -PICA		Houston	TX	Sky Global		04/16/2015		0	0	0	340,615	0	0	0	0	503,743	0	54.000
000000-00-0	Warwick Partners II LLC		Oklahoma City	OK	Warwick-Akita, LLC		03/25/2014		21,498,044	22,968,036	22,968,036	2,877,108	0	0	0	0	0	5,141,504	12.536
2599999. Joint Venture Interests - Other - Unaffiliated									445,681,567	434,891,846	256,138,671	(61,609,302)	0	3,968,156	0	0	34,264,812	29,169,030	XXX
000000-00-0	Dale/P Minerals LP - PICA		Dallas	TX	Dale Minerals Management 2012		12/31/2013		22,934,315	23,154,413	23,154,413	418,772	0	0	0	0	1,034,023	0	100.000
000000-00-0	Gateway Sub-CDE I, LLC		Newark	NJ	Gateway CDE LLC		03/30/2015		0	114,390	114,390	12,266	0	0	0	0	0	0	100.000
000000-00-0	Halsey Street Investments, LLC		Newark	NJ	Prudential		02/28/2005		47,072,663	66,000,100	0	(10,000,000)	0	0	0	0	0	0	100.000
000000-00-0	PGIM REF Europe LP		Wilmington	DE	Direct		04/21/2017		1,192	1,192	1,192	0	0	0	0	0	0	0	100.000
000000-00-0	PRAMERICA (HONG KONG) HLDGS LTD		Wilmington	DE	Direct		12/31/2018		0	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	PRAMERICA BSN HOLDINGS SDN BHD GIB LIF		Wilmington	DE	Direct		01/02/2014		107,835,919	109,315,708	0	0	0	0	0	0	0	0	100.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Pru Brazilian Capital Fund		RIO DE JANEIRO	BRA	Prudential Latin American Investments, Ltd.		03/17/1999	3	(10,958,275)	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	PRU FUNDING		Greenwich	CT	Direct		01/01/2000		8,127,460	19,110,814	19,110,814	2,398,217	0	0	0	0	0	0	100.000
000000-00-0	Pru Global Funding		Avon	CT	Direct		03/31/2005		67,490,723	64,766,080	0	1,299,521	0	0	0	0	0	0	100.000
000000-00-0	PRU Insurance Agency LLC		Avon	CT	Direct		06/30/2006		(14,857,017)	24,654,868	0	0	0	0	0	0	0	0	100.000
000000-00-0	PRU Retirement Holding		Newark	NJ	Direct		10/10/2008		0	0	0	(10,000,000)	0	0	0	0	0	0	100.000
000000-00-0	PRUCO SECURITIES LLC		Avon	CT	PRUCO SECURITIES LLC		12/15/2003		28,822,853	68,638,648	68,638,648	73,033,324	0	0	0	0	0	0	100.000
000000-00-0	Prudential Customer Solutions LLC		Wilmington	DE	Direct		10/14/2016		0	11,905,616	0	0	0	0	0	0	0	0	100.000
000000-00-0	PRUDENTIAL CUSTOMER SOLUTIONS LLC - CRP ACT		Wilmington	DE	Direct		10/14/2016		0	0	0	(4,000,000)	0	0	0	0	0	0	100.000
000000-00-0	Prudential Impact Investments Private Debt LLC		Newark	NJ	The Prudential Insurance Company of America		06/12/2015		4,510,145	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Retirement Holdings		Newark	NJ	Direct		10/10/2008		25,000,000	101,157,683	0	0	0	0	0	0	0	0	100.000
000000-00-0	Residential Services Corporation of America (RSCA)		Wilmington	DE	Direct		05/31/2006		170,847,062	(1,078)	0	0	0	0	0	0	0	0	100.000
000000-00-0	Ross Avenue Minerals 2012 LLC - PICA		Dallas	TX	Belmont Royalty and Mineral 2012, LLC		12/31/2013		6,651,905	6,872,558	0	750,000	0	0	0	0	0	0	100.000
000000-00-0	Tensator Group Limited		Milton Keynes	GBR	Tensator Group Limited		12/31/2015	3	4,576,243	4,516,243	0	0	0	0	0	0	0	0	30.000
2699999. Joint Venture Interests - Other - Affiliated									468,055,188	500,207,235	111,019,457	53,912,100	0	0	0	0	1,034,023	0	XXX
023138-AA-8	AMBAC ASSURANCE CORPORATION SURPLUS NOTE			WI	AMBAC ASSURANCE CORPORATION SURPLUS NOTE	5	02/12/2018		74,090	110,042	74,409	0	181	0	0	0	0	0	48.800
309588-AC-5	FARMERS EXCHANGE CAPITAL NOTES 144A - 1998		New York	NY	Farmer's Insurance - AC5	2FE	07/13/1998		3,730,935	6,980,158	4,429,605	0	85,302	0	0	0	401,850	0	100.000
309588-AE-1	FARMERS EXCHANGE CAPITAL NOTES 144A - 1998		New York	NY	NORTHWESTERN MUTUAL LIFE INS C CORPORATE	2FE	07/13/1998		6,676,321	14,197,206	6,815,562	0	17,823	0	0	0	784,376	0	100.000
309588-AE-1	FARMERS EXCHANGE CAPITAL NOTES 144A - 2019		New York	NY	NORTHWESTERN MUTUAL LIFE INS C CORPORATE	2FE	06/19/2019		736,084	1,565,284	751,436	0	989	0	0	0	43,624	0	100.000
309601-AA-0	FARMERS INS EXCH NOTES 144A - 1996		Los Angeles	CA	TEACHERS INS & ANN ASSOC OF AM CORPORATE	2FE	12/31/1996		4,173,278	6,687,237	4,968,319	0	100,820	0	0	0	480,414	0	100.000
309601-AA-0	FARMERS INS EXCH NOTES 144A - 1998		Los Angeles	CA	TEACHERS INS & ANN ASSOC OF AM CORPORATE	2FE	12/31/1996		42,695	68,415	50,829	0	1,031	0	0	0	4,915	0	100.000
309601-AA-0	FARMERS INS EXCH NOTES 144A - 2018		Los Angeles	CA	TEACHERS INS & ANN ASSOC OF AM CORPORATE	2FE	07/05/2018		1,416,064	2,269,092	1,685,834	0	34,210	0	0	0	163,013	0	100.000
53079Q-AD-9	LIBERTY MUTUAL NOTES 144A - 1997		New York	NY	Liberty Mutual AD9	2FE	10/09/1997		2,291,410	3,312,422	2,291,250	0	1	0	0	0	176,569	0	100.000
53079Q-AD-9	LIBERTY MUTUAL NOTES 144A - 2000		New York	NY	Liberty Mutual AD9	2FE	10/09/1997		3,486,266	6,828,442	3,485,813	0	61	0	0	0	400,160	0	100.000
53079Q-AD-9	LIBERTY MUTUAL NOTES 144A - 2017		New York	NY	Liberty Mutual AD9	2FE	10/09/1997		13,141,710	12,995,554	13,134,016	0	(3,788)	0	0	0	692,730	0	100.000
53079Q-AD-9	LIBERTY MUTUAL NOTES 144A - 2019		New York	NY	Liberty Mutual AD9	2FE	06/19/2019		737,947	1,445,394	737,851	0	(8)	0	0	0	40,878	0	100.000
592173-AE-8	Metropolitan Life Ins Co SURPLUS NOTE		New York	NY	Metropolitan Life Ins Co SURPLUS NOTE - 9999	1FE	01/05/2013		13,193,253	12,632,849	11,677,372	0	(246,486)	0	0	0	780,000	0	100.000
64952G-AE-8	NEW YORK LIFE INSURANCE NOTES 144A - 2005		New York	NY	New York Life Insurance GAE8	1FE	10/20/2005		1,032,630	1,314,467	1,021,786	0	(1,072)	0	0	0	58,750	0	100.000
64952G-AE-8	NEW YORK LIFE INSURANCE NOTES 144A - 2012		New York	NY	New York Life Insurance GAE8	1FE	10/20/2005		4,833,350	6,572,334	4,884,806	0	5,415	0	0	0	293,750	0	100.000
878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORPORATE		New York	NY	TEACHERS INS & ANN ASSOC OF AM CORPORATE	1FE	04/27/2015		927,692	1,003,357	889,489	0	(1,292)	0	0	0	9,179	0	100.000
878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORPORATE - 2015		New York	NY	TEACHERS INS & ANN ASSOC OF AM CORPORATE	1FE	04/27/2015		181,809	196,564	176,230	0	(6,220)	0	0	0	46,854	0	100.000
878091-BD-8	TEACHERS INS & ANN ASSOC OF AM CORPORATE - 2015		New York	NY	TEACHERS INS & ANN ASSOC OF AM CORPORATE	1FE	04/27/2015		1,231,583	1,341,616	1,218,423	0	(3,024)	0	0	0	53,263	0	100.000
2799999. Surplus Debentures, etc - Unaffiliated									57,907,117	79,520,433	58,293,030	0	(16,057)	0	0	0	4,430,325	0	XXX
000000-00-0	Boston Capital Corporate Tax Credit Fund XXXV A Limited Partnership		Boston	MA	BCCTC Associates XXXV, LLC		01/24/2012		50,000,000	15,743,681	15,743,681	0	0	0	0	0	(4,560,420)	0	17.400
000000-00-0	Centerline Corp Partners XXXVIII, LP		New York	NY	Centerline Asset Managers XXVIII LLC		02/11/2011		20,000,000	5,065,878	5,065,878	0	0	0	0	0	(1,801,392)	0	16.770
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC		Indianapolis	IN	CREA GP CTC XXIII, LLC		10/03/2011		24,809,638	7,009,421	7,009,421	0	0	0	0	0	(2,273,047)	368,813	20.040
000000-00-0	National Equity Fund 1997 Limited Partnership		Chicago	IL	National Equity Fund, Inc		10/21/2008		681,346	0	0	0	0	0	0	0	0	0	2.775
000000-00-0	NATIONAL EQUITY FUND 2001 LLC		Chicago	IL	National Equity Fund Inc		10/22/2008		1,738,257	0	0	0	0	0	0	0	0	0	4.147
000000-00-0	Raymond James Tax Credit Fund 42 L.L.C.		St. Petersburg	FL	RJTCF-42 L.L.C.		09/27/2016		19,804,000	14,613,640	14,613,640	0	0	0	0	0	(1,772,916)	2,369,439	10.283
000000-00-0	Raymond James Tax Credit Fund 43 LLC		New York	NY	RJTCF-43 L.L.C.		07/02/2018		15,000,000	14,069,514	14,069,514	0	0	0	0	0	(892,239)	9,825,205	7.821
000000-00-0	U.S.A Institutional Tax Credit Fund CXI L.P.		Greenwich	CT	Richman U.S.A. Tax Credit CXI LLC		10/31/2017		20,000,000	20,000,000	20,000,000	0	0	0	0	0	0	6,821,260	12.107

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	USA Institutional Tax Credit Fund LXXXVII, LP																		
000000-00-0			Greenwich	CT	U.S.A Tax Credit LXXXVII LLC		12/22/2011		53,905,971	19,312,688	19,312,688	0	0	0	0	0	(4,833,240)	0	21.051
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.		Irvine	CA	WNC Housing Tax Credit Manager 35, LLC		02/28/2012		24,501,581	7,982,184	7,982,184	0	0	0	0	0	(2,255,956)	0	25.070
000000-00-0	WNC Institutional Tax Credit Fund 45 L.P.		Irvine	CA	WNC Managing Partners 45, LLC		08/14/2018		20,000,000	20,000,000	20,000,000	0	0	0	0	0	0	14,095,543	13.333
000000-00-0	WNC Institutional Tax Credit Fund 47, L.P.		Irvine	CA	WNC Managing Partners 47, LLC		08/14/2019		25,000,000	25,000,000	25,000,000	0	0	0	0	0	0	21,004,999	18.570
000000-00-0	YMA - CORP		N/A		not available		06/08/2011		0	0	0	0	0	0	0	0	0	0	0.000
000000-00-0	YMA - Closed Block		N/A		not available		06/08/2011		0	0	0	0	0	0	0	0	0	0	0.000
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									275,440,793	148,797,006	148,797,006	0	0	0	0	0	(18,389,210)	54,485,259	XXX
000000-00-0	TCF P/GA-2, LLC		Charlotte	NC	WELLS FARGO AFFORDABLE HOUSING CORP		05/03/2007		3,195,135	0	0	0	0	0	0	0	0	132,742	49.995
000000-00-0	TCF P/MO-1, LLC		Charlotte	NC	WELLS FARGO AFFORDABLE HOUSING CORP		05/03/2007		2,154,634	0	0	0	0	0	0	0	(35,696)	223	99.990
3999999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated									5,349,769	0	0	0	0	0	0	0	(35,696)	132,965	XXX
000000-00-0	RJTCF-43 State Tax Credit Fund L.L.C.		St. Petersburg	FL	RJTCF-43 L.L.C.		09/18/2018		2,505,827	2,447,959	2,447,959	0	0	0	0	0	(57,868)	357,379	50.000
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									2,505,827	2,447,959	2,447,959	0	0	0	0	0	(57,868)	357,379	XXX
	Financiera Fortaleza SA de CV Promissory Note				Financiera Fortaleza SA de CV Promissory														
P4045*-AA-0			Mexico City	MEX	Note		12/25/2018		6,666,667	6,923,372	6,894,726	0	0	0	0	0	301,968	19,943	100.000
000000-00-0	Guaranteed Plus Defined Comp Plan		Paris	FRA	Direct		11/30/2011		0	766,299	766,299	0	0	0	0	0	96,269	0	100.000
552550-0A-1	Mcb Y56 Leverage Lender LLC Promissory Note		Baltimore	MD	MCB Real Estate, LLC		04/30/2019		795,764	1,147,359	856,828	0	61,064	0	0	0	1,162,481	0	100.000
000000-00-0	Phillips Oil (Deal #38&39)		Odessa	TX	n/a		12/31/1996		160,000	0	0	0	0	0	0	0	63,564	0	47.500
4699999. Any Other Class of Assets - Unaffiliated									7,622,431	8,837,030	8,517,853	0	61,064	0	0	0	1,342,257	0	XXX
000000-00-0	Connecticut General Life Separate Accounts			CT	Direct		11/29/2004		0	16,198,035	16,198,035	3,250,304	0	0	0	0	612,588	0	100.000
4799999. Any Other Class of Assets - Affiliated									0	16,198,035	16,198,035	3,250,304	0	0	0	0	612,588	0	XXX
4899999. Total - Unaffiliated									4,005,067,019	3,606,619,482	3,375,646,696	(12,206,190)	45,007	5,728,405	0	18,786,712	163,739,067	1,708,342,885	XXX
4999999. Total - Affiliated									3,185,922,374	3,863,408,039	3,193,212,299	238,896,322	0	0	0	0	62,386,279	167,208,674	XXX
5099999 - Totals									7,190,989,393	7,470,027,522	6,568,858,995	226,690,131	45,007	5,728,405	0	18,786,712	226,125,346	1,875,551,559	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Accel Growth Fund V L.P. - PICA	Palo Alto	CA	Accel Growth Fund V Associates L.L.C.	03/11/2019		787,500	1,155,000	0	0.350
000000-00-0	Accel Leaders II L.P. - PICA	Palo Alto	CA	Accel Leaders Fund II Associates L.L.C	06/12/2019		412,500	770,000	0	0.550
000000-00-0	Accion Frontier Inclusion Fund, L.P.	Washington	DC	Accion Frontier Inclusion Fund GP, L.L.C. (General Partner)	11/16/2015	1	0	707,744	0	4.170
000000-00-0	Accion Venture Lab, LP	Cambridge	MA	Accion Venture Lab GP, LLC	07/22/2019		314,865	90,610	0	4.348
000000-00-0	Acrisure HP SCF Investor, LP - PICA	New York	NY	Acrisure HP SCF GP, LLC	12/05/2018	2	0	3,402,466	0	7.751
000000-00-0	Advent International GPE IX, LP - PICA	Boston	MA	Advent International GPE IX, LP	10/21/2019	3	1,686,433	211,067	0	0.471
000000-00-0	Advent International GPE VIII-B LP - PICA	Boston	MA	GPE VIII GP (Delaware) Limited Partnership,	09/26/2016	3	0	4,660,044	0	0.420
000000-00-0	Altaris Health Partners IV, L.P.	New York City	NY	AHP IV GP, L.P.	06/18/2018	3	0	8,818,995	0	3.200
000000-00-0	American Industrial Partners Capital Fund VI, LP.	New York	NY	GP - AIPCF VI, LLC	01/21/2016	3	0	1,614,556	0	1.140
000000-00-0	American Industrial Partners Capital Fund VII, L.P. - PICA	New York	NY	American Industrial Partners Capital Fund VII, L.P.	10/30/2019		155,261	144,263	0	0.667
000000-00-0	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA	New York	NY	American Securities Associates VII, LLC,	01/19/2016	3	0	4,144,290	0	0.500
000000-00-0	American Securities Partners VIII, L.P. - PICA	New York	NY	American Securities Associates VIII, LLC	03/28/2019	3	9,756	208,568	0	0.411
000000-00-0	Andreessen Horowitz LsV Fund I, LP - PICA	Menlo Park	CA	Andreessen Horowitz	05/09/2019	1	882,000	2,898,000	0	0.450
000000-00-0	APAX IX USD L.P. - PICA	St Peter Port	GGY	Apax IX USD GP L.P. Inc.	05/12/2017	3	0	13,503,278	0	0.490
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY	Apollo Advisors VII, L.P.	11/01/2012	3	0	174,915	0	0.104
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)	New York	NY	Apollo Advisors VII, L.P.	12/10/2012	3	0	574,080	0	0.300
000000-00-0	Arlington Capital Partners IV, L.P. - PICA	Chevy Chase	MD	Arlington Capital Group IV L.L.C.	12/19/2016	3	0	15,077,168	0	5.600
000000-00-0	Arlington Capital Partners V, L.P. - PICA	Chevy Chase	MD	Arlington Capital Partners V, L.P.	08/26/2019	3	187,918	140,816	0	2.000
000000-00-0	ATI Holding Company, LLC - PICA	Chicago	IL	ATI Holding Company, LLC	12/19/2019	2	3,333,333	0	0	0.969
000000-00-0	Bayview Opportunity Domestic V, L.P. - PICA	Coral Gables	FL	Bayview Capital GP V, LLC	03/22/2017	10	0	7,828,493	0	1.400
000000-00-0	BC European Capital VIII, LP	London	GBR	CIE MANAGEMENT II LIMITED (GP)	11/01/2012	3	0	1,133,771	0	1.119
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)	London	GBR	CIE MANAGEMENT II LIMITED	12/10/2012	3	0	1,397,665	0	1.300
000000-00-0	Birch Hill Equity Partners V, LP	Toronto	CAN	Birch Hill Equity Partners Management INC. - GP	02/05/2016	3	0	3,375,848	0	5.542
000000-00-0	Bison Capital Partners V, LP - PICA	New York	NY	Bison Capital Partners V GP, L.P.	09/18/2017	2	0	2,069,490	0	6.587
000000-00-0	Blackstone Capital Partners IV, LP	New York	NY	Blackstone Management Associates IV, L.L.C.	11/01/2012	3	0	29,462	0	0.545
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)	New York	NY	Blackstone Management Associates VI LLC	11/01/2012	3	0	769,577	0	0.090
000000-00-0	Blackstone Capital Partners VII, L.P. - PICA	New York	NY	Blackstone Management Associates VII L.L.C.,	05/31/2016	3	0	10,328,531	0	0.229
000000-00-0	Blackstone Property Partners L.P.-PICA	New York	NY	Blackstone Property Partners L.P.	12/24/2019		35,000,000	0	0	0.321
000000-00-0	Blackstone Real Estate Partners Europe VI SCSp - PICA	Luxembourg	LUX	Blackstone Real Estate Partners Europe VI SCSp	11/20/2019		420,181	42,442	0	0.418
000000-00-0	Blackstone Real Estate Partners IX, LP -PICA	New York	NY	Blackstone Real Estate Partners IX, LP	09/23/2019		419,716	601,751	0	0.030
000000-00-0	Blackstone Real Estate Partners VIII L.P. - PICA	New York	NY	Blackstone Real Estate Associates VIII L.P.	08/18/2015		0	1,189,266	0	0.040
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PICA	New York	NY	Blackstone Strategic Alliance Associates II L.L.C.	01/31/2011	13	0	24,430	0	0.751
000000-00-0	Brentwood Associates Private Equity VI, LP - PICA	Los Angeles	CA	Brentwood Private Equity VI, LP	12/27/2017	3	0	3,600,479	0	2.168
000000-00-0	Bridges Ventures U.S. Sustainable Growth Fund, L.P.	New York	NY	Bridges Ventures Fund GP-LP	07/15/2014	1	0	1,146,819	0	8.000
000000-00-0	BVIP Fund IX, L.P. - PICA	Boston	MA	BVIP Fund IX GP, LLC	11/27/2017	3	0	10,833,808	0	4.484
000000-00-0	Cadence Finance Acquisitions, L.P.	Chevy Chase	MD	Arlington Management IV, L.L.C.	10/25/2017	3	0	3,078,723	0	7.690
000000-00-0	Canaan XI, LP - PICA	Menlo Park	CA	Canaan Partners XI LLC	01/03/2018		0	1,755,000	0	1.130
000000-00-0	Carlyle Partners VI, L.P.	Wilmington	DE	TC Grpup VI, L.P..	10/21/2013	3	0	549,214	0	0.193
000000-00-0	Carlyle Partners VII, L.P. - PICA	Wilmington	DE	TC Group VII, L.P.	12/19/2018	3	0	4,854,354	0	12.220
000000-00-0	Catalyst Fund Limited Partnership III - PICA	Toronto	CAN	Catalyst Fund General Partner III Inc	09/01/2010		0	594,619	0	1.579
000000-00-0	Catalyst Fund Limited Partnership IV - PICA	Toronto	CAN	Catalyst Fund General Partner IV Inc	07/13/2012		0	1,308,466	0	2.332
000000-00-0	CB HP SCF Investor (Cayman), L.P. - PICA	Grand Cayman	CYM	Harvest Associates SCF II (Cayman), L.P.	09/04/2018	2	0	2,929,950	0	6.667
000000-00-0	CCP IX LP No. 1	London	GBR	Charterhouse General Partners (IX) Limited	11/01/2012	3	0	402,872	0	0.320
000000-00-0	Centerbridge Capital Partners II, L.P.	New York	NY	Centerbridge Associates II, LP	11/01/2012		0	711,333	0	0.593
000000-00-0	Centerbridge Capital Partners III, L.P. -PICA	New York	NY	Centerbridge Associates III, L.P.	05/21/2015		0	2,154,965	0	0.208
000000-00-0	Centerbridge Capital Partners, L.P.	New York	NY	Centerbridge Associates, LP	11/01/2012		0	60,469	0	0.460
000000-00-0	Cerberus Institutional Partners, L.P. - Series IV	New York	NY	Cerberus Institutional Associates, LLC	11/01/2012		0	36,943	0	0.324
000000-00-0	Cerberus Levered Loan Opportunities Fund I L.P - PICA	New York	NY	Cerberus Levered Loan Opportunities GP, LLC	11/23/2011	2	0	7,225,922	0	3.923
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PICA	New York	NY	Cerberus Levered Opportunities II GP, LLC,	05/31/2013	2	0	36,718	0	1.835
000000-00-0	China Momentum Fund, L.P.	Grand Cayman	CYM	Fosun China Momentum Fund GP Ltd	12/24/2013	3	0	5,010,043	0	19.620
000000-00-0	Cinven Jumpman Limited Partnership - PICA	London	GBR	Cinven Jumpman Limited Partnership	10/07/2019	3	10,000,000	0	0	2.941
000000-00-0	Clayton, Dubilier & Rice Fund X, LP	New York	NY	CD&R Associates X, LP	03/27/2018	3	0	2,147,801	0	0.250
000000-00-0	Collagen Holdings, LLC - PICA	Oakland	CA	Collagen Holdings, LLC	08/01/2019	3	6,000,000	0	0	2.655
000000-00-0	Coller International Partners VII, L.P.	St Peters Port	GGY	Coller International General Partner VII LP	01/21/2016	3	0	4,129,341	0	0.385
000000-00-0	Colony Industrial Fund L.P. -PICA	Los Angeles	CA	Colony Industrial GP, LLC	06/29/2018		0	669,249	0	5.411
000000-00-0	Community Outcomes Fund LP	Brooklyn	NY	COF GP LP	03/30/2018		0	844,890	0	15.000
000000-00-0	Consonance Private Equity, LP	New York	NY	Consonance Private Equity GP, LP	08/07/2014	3	0	2,548,369	0	4.200
000000-00-0	Cortec Group Fund VI, LP	New York	NY	Cortec Management VI, LLC	07/10/2015	3	0	5,222,887	0	2.827
000000-00-0	Cortec Group Fund VII, L.P. - PICA	New York	NY	Cortec Group Fund VII, L.P.	12/11/2019	3	5,993,076	4,123,778	0	1.750
000000-00-0	CVC Capital Partners VI (A) L.P.	St Helier	JEY	CVC Capital Partners VI Limited	02/18/2014	3	0	225,665	0	0.130
000000-00-0	CVC Capital Partners VII, L.P. - PICA	Jersey	JEY	CVC Capital Partners VII Limited	12/04/2018	3	0	10,217,741	0	0.175
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	DFW V-GP, LLC	05/17/2016	3	0	3,061,156	0	5.417
000000-00-0	DFW Capital Partners VI, LP -PICA	Teaneck	NJ	DFW VI-GP, LLC	06/05/2019	3	134,329	4,700,343	0	4.000
000000-00-0	Dunes Point Capital Fund II, L.P.	Rye	NY	DPC Fund II GP, L.P.	03/29/2019	3	4,656,278	477,103	0	3.330

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Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Dunes Point Capital Investment Partners I-D, LLC	Rye	NY	Dunes Point Capital Equity Investments, LLC	04/12/2017	3	0	2,010,724	0	14.577
000000-00-0	EIF United States Power Fund IV, LP - PICA	Needham	MA	EIF US Power IV, LLC	11/28/2011		0	995,889	0	0.705
000000-00-0	EIG Energy Fund XVI, L.P.	Washington, DC	DC	EIG Energy Fund XVI, L.P.	12/13/2013	2	0	1,050,000	0	0.498
000000-00-0	Elevar Equity III, L.P.	Seattle	WA	Elevar GP III, L.P.	12/30/2014	1	0	345,000	0	6.800
000000-00-0	Energy Capital Partners III-A, L.P.	Short Hills	NJ	Energy Capital Partners GP III, LP	04/22/2014		0	4,734,228	0	0.823
000000-00-0	EQT Infrastructure IV (No.2) USD SCSp - PICA	Luxembourg	LUX	EQT Infrastructure IV (GP) SCS	06/05/2019		515,003	3,061,781	0	0.816
000000-00-0	EQT V (No. 1) Limited Partnership	St Peter Port	GBR	EQT V (General Partner) LP	11/01/2012	3	0	9,828	0	0.030
000000-00-0	EQT VI (No. 1) Limited Partnership	St Peter Port	GBR	EQT VI (General Partner) LP	11/01/2012	3	0	270,450	0	0.570
000000-00-0	EQT VIII (No. 2) SCSP	Stockholm	SWE	EQT VIII (GP) SCS	08/10/2018	3	0	13,364,153	0	0.280
000000-00-0	EQT VIII Co-Investment (A) SCSp - PICA	Luxembourg	LUX	EQT VIII (GP) SCS	03/04/2019	3	9,000,000	9,000	0	1.552
000000-00-0	Equistone Partners Europe Fund VI D SCSp - PICA	Luxembourg	LUX	Equistone General Partner VI S.A R.L	07/18/2018	3	0	5,236,866	0	5.190
000000-00-0	Escalate Capital I, L.P	Austin	TX	Escalate Capital Management I	11/01/2012	2	0	19,383	0	5.050
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.	New York	NY	FCO Fund II GP LLC	11/01/2012		0	38,136	0	2.520
000000-00-0	Francisco Partners Agility, L.P. - PICA	San Francisco	CA	Francisco Partners Agility GP, L.P.	06/01/2017	3	0	4,843,552	0	2.250
000000-00-0	Francisco Partners IV, L.P. - PICA	San Francisco	CA	Francisco Partners GP IV, L.P.	04/15/2015	3	0	1,912,500	0	0.650
000000-00-0	Francisco Partners V LP - PICA	San Francisco	CA	Francisco Partners GP V LP	05/29/2018	3	0	5,141,500	0	0.580
000000-00-0	Frontier Fund V-A LP - PICA	Charlotte	NC	Frontier V Investment Group LLC	11/21/2017	3	0	3,457,396	0	4.828
000000-00-0	Genstar Capital Partners IX, L.P. - PICA	San Francisco	CA	Genstar Capital Partners IX, L.P.	07/03/2019	3	4,764,096	4,970,077	0	0.800
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA	San Francisco	CA	Genstar Capital VIII, L.P.	04/28/2017	3	0	16,647,429	0	2.840
000000-00-0	Genstar IX Opportunities Fund I - PICA	San Francisco	CA	Genstar IX Opportunities Fund I	07/08/2019	3	1,401,273	2,783,899	0	0.000
000000-00-0	Genstar VIII Opportunities Fund I, L. P. - PICA	San Francisco	CA	Genstar Capital VIII, L.P.	10/05/2017	3	0	482,023	0	0.110
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA	Toronto	CAN	Georgian Partners IV GP, LP	06/20/2018	1	0	5,162,740	0	3.236
000000-00-0	Georgian Partners Investment Fund P Limited Partnership - PICA	Toronto	CAN	Georgian Partners Investment GP Inc.	02/01/2019	1	3,000,000	0	0	60.000
000000-00-0	GSO Capital Opportunities Fund III, LP - PICA	New York	NY	GSO Capital Opportunities Associates III LLC	09/22/2016	2	0	2,361,173	0	0.452
000000-00-0	GSO COF III Co-Investment Fund LP - PICA	New York	NY	GSO COF III Co-Investment Associates LLC,	08/14/2017	2	0	661,034	0	0.300
000000-00-0	GTCR Fund XII/A LP and GTCR XII/B LP - PICA	Illinois	IL	GTCR Partners XII/A&C LP and GTCR Partners XII/B LP	05/04/2018	3	0	5,322,896	0	0.648
000000-00-0	Harrison Street Core Property Fund, LP - PICA	Chicago	IL	Harrison Street Core Real Estate Capital	04/02/2019		2,100,000	18,900,000	0	0.447
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA	New York	NY	Harvest Associates SCF GP II, L.P.	07/13/2018	2	0	4,270,405	0	5.000
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA 2	New York	NY	Harvest Associates SCF GP II, L.P.	10/25/2018	2	0	4,270,405	0	1.111
000000-00-0	Harvest Partners VII, LP - PICA	New York	NY	Harvest Associates VII, LP	09/28/2016	3	0	10,949,354	0	1.591
000000-00-0	Harvest Partners VIII, LP - PICA	New York	NY	Harvest Partners VIII, LP	11/27/2019	3	2,337,811	0	0	1.622
000000-00-0	HGGC Fund III, L.P. - PICA	Palo Alto	CA	HGGC Fund III GP, L.P.	07/28/2017	3	0	8,884,397	0	5.380
000000-00-0	Highstar Capital Fund III (Alternative), L.P. - PICA	New York	NY	AIG Highstar GP II, LP	09/30/2019		3,527,493	0	0	0.808
000000-00-0	Highstar Capital III Prism Fund (Alternative), L.P. (GIB)	New York	NY	AIG Highstar GP III Prism Fund, L.P.	09/30/2019		5,757,063	0	0	1.330
000000-00-0	Highstar Capital III Prism Fund, L.P. (GIB)	New York	NY	AIG Highstar GP III Prism Fund, L.P.	12/31/2012		0	5,203,592	0	1.330
000000-00-0	Highstar Capital IV, LP - PICA	New York	NY	Highstar Capital GP IV, LP	02/09/2011		0	59,968	0	1.960
000000-00-0	HPS Mezzanine Partners 2019, L.P. - PICA	New York	NY	HPS Mezzanine Partners 2019, L.P.	10/28/2019	2	2,268,559	(2,088,236)	0	0.600
000000-00-0	Hudson Holdings I Cayman L.P. - PICA	Toronto	CYM	Hudson Holdings I Cayman L.P.	10/31/2019	2	4,636,249	0	0	3.382
000000-00-0	Hudson Holdings I L.P. - PICA	Toronto	DE	Hudson Holdings I L.P.	10/31/2019	2	5,953,716	0	0	3.389
000000-00-0	ICG Europe Fund VII SCSp - PICA	Luxembourg	LUX	ICG Europe Fund VII GP LP SCSp	08/24/2018	2	0	4,005,523	0	2.152
000000-00-0	IK IX Fund No.1 SCSp - PICA	Luxembourg	LUX	IK IX Fund No. 1 SCSp	11/27/2019	3	46,532	0	0	1.667
000000-00-0	Intervale Capital Fund III, L.P.	Cambridge	MA	Intervale Capital GP III, L.P.	03/14/2014		0	(718,260)	0	1.515
000000-00-0	Intervale Capital Fund, LP (VZ)	Cambridge	MA	Intervale Capital GP, LP	12/10/2012		0	1,366,067	0	10.900
000000-00-0	Italian Real Estate Special Situations II SCS, SICAV RAIF - PICA	Luxembourg	LUX	IRESS GP S.A.R.L.	02/14/2019	4	7,674,748	(2,349,501)	0	21.000
000000-00-0	Kainos Capital Partners II LP - PICA	Dallas	TX	KCP II GP LP	12/19/2016	3	0	3,271,831	0	3.196
000000-00-0	KNPAK Holdings, L.P. - PICA	Mount Kisco	NY	KNPAK GP, LLC	07/01/2019	3	8,000,000	8,000,000	0	2.388
000000-00-0	Kohlberg Investors VIII, L.P. - PICA	Mount Kisco	NY	Kohlberg Management VIII, L.L.C.	08/30/2017	3	0	10,343,786	0	9.372
000000-00-0	LBA Realty Fund VI, L.P. - PICA	Irvine	CA	LBA Management Company VI, LLC	08/18/2017	3	0	1,611,111	0	1.390
000000-00-0	Lexington Capital Partners VI-B, L.P.	New York	NY	Lexington Associates VI, LP	11/01/2012	3	0	15,310	0	0.220
000000-00-0	Linden Capital Partners III, L.P. - PICA	Chicago	IL	Linden Manager III LP	06/23/2016	3	0	(1,056,721)	0	3.728
000000-00-0	Linden Capital Partners IV LP - PICA	Chicago	IL	Linden Manager IV LP	09/27/2018	3	0	5,863,340	0	5.133
000000-00-0	Littlejohn Fund VI, L.P. - PICA	Greenwich	CT	Littlejohn Fund VI, L.P.	12/19/2019		394,804	0	0	0.211
000000-00-0	ArcLight Energy Partners Fund III, L.P.	Boston	MA	ArcLight Energy Partners Fund III, L.P.	05/19/2006		0	(635,377)	0	1.200
000000-00-0	Marlin Equity V, L.P. - PICA	Hermosa Beach	CA	Marlin Equity Partners V, L.P.	02/21/2018	3	0	3,366,439	0	0.760
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Marlin Heritage Partners II, L.P.	10/24/2017	3	0	1,590,355	0	1.270
000000-00-0	Marvel Holdings, L.P. - PICA	Palo Alto, California	DE	Marvel Holdings, L.P.	10/09/2019	3	7,500,000	0	0	0.000
000000-00-0	Metalmark Capital Partners II, L.P.	New York	NY	Metalmark Capital Partners II GP, LP	11/01/2012	3	0	306,201	0	4.130
000000-00-0	Metalmark Capital Partners, L.P.	New York	NY	Metalmark Capital Partners GP, LLC	11/01/2012	3	0	27,255	0	3.250
000000-00-0	Mezzanine Partners Fund II, LP	New York	NY	Highbridge Principal Strategies Mezzanine Partners II GP, L.P.	05/06/2013	2	0	623,195	0	2.676
000000-00-0	Mezzanine Partners III, L.P. - PICA	New York	NY	HPS Mezzanine Partners III GP, L.P.	02/27/2017	2	0	2,818,491	0	1.400
000000-00-0	MezzVest III, L.P. - PICA	St. Helier	JEY	MezzVest Partners III, Limited.	02/24/2012	2	0	401,892	0	2.936
000000-00-0	MicroVest II - A, LP	Bethesda	MD	MicroVest General Partner II, LLC	04/17/2009	1	0	(200,000)	0	6.520
000000-00-0	New Enterprise Associates 11, Limited Partnership	Timonium	MD	NEA Partners 11, Limited Partnership	11/01/2012	1	0	2,080	0	1.450
000000-00-0	New Enterprise Associates 13, Limited Partnership	Timonium	MD	NEA 13 GP, LTD	11/01/2012	1	0	71,476	0	0.200

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Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	New Markets Education Partners, L.P.	College Park	MD	New Markets Education Partners, LLC	05/30/2012	1	0	139,990	0	18.330
000000-00-0	Newark Venture Partners Fund, L.P.	Newark	NJ	NVP General Partner, L.L.C	07/12/2016	1	0	779,350	0	19.230
000000-00-0	NewSpring Mezzanine Capital, LP	King of Prussia	PA	NSM SBIC II GP, L.P.	07/12/2005	2	0	149,081	0	5.023
000000-00-0	NF III, L.P. - PICA	Wilmington	DE	NF III GP, LLC	09/30/2019	3	4,338,758	144,755	0	13.060
000000-00-0	Oak HC/FT Partners II, L.P. - PICA	Greenwich	CT	Oak HC/FT Associates II LLC	10/03/2017	1	0	4,274,646	0	2.550
000000-00-0	Oak HC/FT Partners III, L.P. - PICA	Cayman Islands	CYM	Oak HC/FT Partners III, L.P.	11/22/2019		953,043	0	0	1.880
000000-00-0	Oaktree Opportunities Fund VIIIb, L.P. (VZ)	Los Angeles	CA	OCM Opportunities Fund VIIIb GP, L.P.	12/10/2012		0	1,408,587	0	0.700
000000-00-0	Oaktree Opportunities Fund Xb, L.P. - PICA	Los Angeles	CA	Oaktree Opportunities Fund Xb GP, L.P.	06/18/2018		0	3,750,000	0	0.430
000000-00-0	Oaktree Ports America Fund (HS III), L.P. - PICA	Los Angeles	CA	Oaktree Ports America Fund (HS III), L.P.	09/30/2019		6,332,110	102,523	0	1.568
000000-00-0	Olympus Growth Fund VII, L.P.	Stamford	CT	OGP VII, LLC	01/15/2019	3	15,709	13,170,594	0	1.910
000000-00-0	One Rock Capital Partners II, LP - PICA	New York	NY	One Rock Capital Partners II GP, LLC	10/30/2017	3	0	11,023,697	0	2.811
000000-00-0	Peak Rock Capital Credit Fund II, LP - PICA	Austin	TX	Peak Rock Capital Credit Holdings II LP	11/16/2017	3	0	996,649	0	3.080
000000-00-0	Peak Rock Capital Fund II, LP - PICA	Austin	TX	Peak Rock Capital Holdings II LP	09/06/2017	3	0	4,272,280	0	3.080
000000-00-0	Permira IV L.P.1	St. Peter Port	GGY	Permira IV G.P. L.P	11/01/2012	3	0	501,456	0	2.045
000000-00-0	Permira VI L.P. 1	St. Peter Port	GGY	Permira VI G.P. L.P.	01/11/2017	3	0	13,991,263	0	0.690
000000-00-0	PGIM Real Estate European Core Diversified Property Fund, SCSp - PICA	Luxembourg	LUX	Eurocore GP S.A R.L	08/31/2019		189,687,686	0	0	55.595
000000-00-0	PGIM Real Estate European Core Diversified Property Fund, SCSp - PICA (2)	Luxembourg	LUX	Eurocore GP S.A R.L	09/30/2019		0	64,839,761	0	0.000
000000-00-0	Platinum Equity Capital Partners IV, L.P. - PICA	Beverly Hills	CA	Platinum Equity Partners IV, LLC	03/21/2017	3	0	3,963,583	0	0.319
000000-00-0	Platinum Equity Capital Partners V, LP - PICA	Beverly Hills	CA	Platinum Equity Capital Partners V, LP	12/27/2019		85,726	0	0	0.308
000000-00-0	Platinum Equity Partners III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC	10/21/2013		0	544,644	0	0.265
000000-00-0	Platinum Equity Small Cap Fund, L.P.	Beverly Hills	CA	Platinum Equity Small Cap Partners, L.P.	06/28/2018	3	0	2,175,821	0	1.200
000000-00-0	Pramerica European Value Partners, L.P.	MADISON	NJ	PGIM, Inc.	03/11/2016		0	3,558,163	0	3.335
000000-00-0	PRISA, LP -PICA	MADISON	NJ	PRISA, LP	12/31/2019		30,000,000	0	0	0.144
000000-00-0	Providence Equity Partners VI, L.P. (GM)	Providence	RI	Providence Equity GP VI, L.P.	11/01/2012	3	0	216,800	0	0.126
000000-00-0	Prudential Capital Partners II, L.P.	Chicago	IL	Stetson Street Partners, L.P.	04/29/2005	2	0	78,129	0	5.828
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL	Columbus Drive Partners, L.P.	10/16/2008	2	0	394,766	0	7.781
000000-00-0	Prudential Capital Partners IV, L.P. - PICA	Chicago	IL	Lake Street Partners IV, L.P.	12/20/2012	2	0	6,276,881	0	13.693
000000-00-0	Prudential Capital Partners V, L.P. - PICA	Newark	NJ	Wabash Avenue Partners V, L.P.	04/21/2017	2	0	68,569,416	0	19.520
000000-00-0	Senior Housing Partners V -PICA	MADISON	NJ	PGIM, Inc.	01/01/2015		0	1,448,344	0	2.157
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)	New York	NY	SENTINEL PARTNERS IV, L.P.	12/10/2012	3	0	2,368,797	0	4.100
000000-00-0	Sentinel Capital Partners VI, L.P.	New York	NY	Sentinel Capital Partners VI, L.P.	07/11/2019	3	1,276,305	1,363,697	0	1.060
000000-00-0	Silver Lake Alpine, L.P. -PICA	New York	NY	SLAA (GP), L.L.C.	09/11/2018	2	0	6,868,661	0	0.578
000000-00-0	Silver Lake Partners V, LP - PICA	Menlo Park	CA	Silver Lake Technology Associates V, L.P.	06/12/2018	3	0	9,567,079	0	0.323
000000-00-0	Silverlands II SCSp	Luxembourg	LUX	SilverStreet Carry II LP Inc.	02/14/2019		2,124,531	669,860	0	3.846
000000-00-0	Siris Partners III, L.P. -PICA	New York	NY	Siris Partners GP III, L.P.	05/04/2015	3	0	509,722	0	0.553
000000-00-0	Siris Partners IV, L.P. -PICA	New York	NY	Siris Partners GP IV, L.P.	03/15/2019	3	1,424,669	3,156,290	0	0.313
000000-00-0	Sixth Cinven Fund (No. 3) Limited Partnership - PICA	London	GBR	CINVEN UK F6 GP LLP	05/24/2017	3	0	10,880,929	0	0.380
000000-00-0	SKM Equity Fund III, L.P. (VZ)	New York	NY	SKM Equity Fund III, L.P.	12/10/2012	3	0	2,602,967	0	10.800
000000-00-0	Summit Partners Subordinated Debt Fund IV-A, LP	Boston	MA	Summit Partners SD IV, LP	11/01/2012	2	0	43,253	0	1.035
000000-00-0	TA XI, L.P. (GM)	Boston	MA	TA Associates XI GP	11/01/2012	1	0	727,635	0	0.190
000000-00-0	TCV IX, LP -PICA	Palo Alto	CA	Technology Crossover Management IX, L.P.	12/27/2016	1	0	1,496,950	0	0.980
000000-00-0	TCV X, L.P. -PICA	Grand Cayman	CYM	Technology Crossover Management X, L.P.	02/11/2019	1	130,000	8,077,948	0	1.250
000000-00-0	TDR Capital Bluebird Co-Investment, LP - PICA	London	GBR	TDR Capital Bluebird Co-Investment, LP	12/04/2019	3	4,986,000	42,582	0	1.687
000000-00-0	TDR Capital IV A L.P. -PICA	London	GBR	TDR Capital General Partner IV L.P.	11/19/2018	3	0	1,105,303	0	1.560
000000-00-0	The Veritas Capital Fund V, L.P. -PICA	New York	NY	Veritas Capital Partners V, LLC	06/08/2015	3	0	(772,000)	0	0.320
000000-00-0	The Veritas Capital Fund VI, LP -PICA	New York	NY	Veritas Capital Partners VI, LLC	06/15/2017	3	0	6,143,835	0	1.075
000000-00-0	Thoma Bravo Discover Fund II, LP -PICA	Chicago	IL	Thoma Bravo Discover Partners II, L.P.	12/10/2018	3	0	3,426,907	0	0.870
000000-00-0	Thoma Bravo Fund XII, LP - PICA	Chicago	IL	Thoma Bravo Partners XII, L.P.	05/31/2016	3	0	1,025,936	0	0.490
000000-00-0	Thoma Bravo Fund XIII, L.P. - PICA	Dover	DE	Thoma Bravo Partners XIII, L.P.	02/14/2019	3	3,925,862	6,183,168	0	0.311
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)	Boston	MA	THL Equity Advisors VI, LLC	11/01/2012	3	0	21,390	0	0.420
000000-00-0	Thompson Street Capital Partners V, LP -PICA	St. Louis	MO	Thompson Street Capital LLC	07/27/2018	1	0	2,836,957	0	4.661
000000-00-0	TPG Biotechnology Partners III, LP	Fort Worth	TX	TPG Biotechnology GenPar III, L.P	11/01/2012	1	0	42,360	0	0.533
000000-00-0	TPG Healthcare Partners, L.P. - PICA	Fort Worth	TX	TPG Healthcare Partners, L.P.	10/01/2019	3	360,317	0	0	0.539
000000-00-0	TPG Partners VI, L.P. (GM)	Fort Worth	TX	TPG GENPAR VI, L.P.	11/01/2012	3	0	1,171	0	0.090
000000-00-0	Trident VI, LP	Greenwich	CT	Trident Capital VI, LP	09/12/2014	3	0	907,131	0	0.334
000000-00-0	Trimaran Fund II, L.L.C.	New York	NY	Trimaran Investments II, LLC	02/07/2001	3	0	8,008	0	2.697
000000-00-0	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Trive Capital Fund III GP LLC	12/28/2017	3	0	3,160,341	0	2.484
000000-00-0	Trivest Fund VI, L.P. -PICA	Coral Gables	FL	Trivest Partners VI GP, LLC	02/08/2019	3	459,665	2,814,480	0	2.083
000000-00-0	Trivest Growth Investment Fund, LP -PICA	Coral Gables	FL	Trivest Growth Partners GP, LLC	01/17/2017	3	0	2,987,385	0	6.000
000000-00-0	TSSP Capital Solutions (A), L.P. - PICA	Dallas	TX	TSSP Capital Solutions GenPar, L.P.	06/05/2019	2	1,690,453	2,082,416	0	0.636
000000-00-0	TSSP Opportunities Partners IV (A), L.P. - PICA	Dallas	TX	TSSP Opportunities Genpar IV, L.P.	01/18/2019		607,331	1,448,692	0	0.848
000000-00-0	Vestar Capital Partners V-A, L.P.	New York	NY	Vestar Associates V, L.P.	11/01/2012	3	0	710	0	0.972
000000-00-0	Waterton Residential KJ Bond Venture I LLC -PICA	Chicago	IL	Waterton KJ Bond Manager, LLC	09/12/2016		0	84,472	0	7.143
000000-00-0	Waterton Residential Property Venture XII, L.P. -PICA	Chicago	IL	Waterton Venture XII GP, LLC	02/23/2015		0	133,207	0	1.960

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Westbrook Real Estate Fund X, L.P. -PICA	Palm Beach Gardens	FL	Westbrook Realty Management X, L.P.	07/18/2016		0	445,308	0	0.067
000000-00-0	Whitehorse Liquidity Partners (Offshore) III, L.P. - PICA	New Castle, Delaware	DE	Whitehorse Liquidity Partners (Offshore) III, L.P	10/31/2019	2	4,804,659	4,429,961	0	1.036
000000-00-0	Yorktown Energy Partners X, L.P.	New York	NY	Yorktown X Company LP	05/31/2013		0	77,747	0	1.555
1999999. Joint Venture Interests - Common Stock - Unaffiliated							392,473,317	639,554,075	0	XXX
000000-00-0	Cityview - Potrero Launch	San Francisco	CA	PGIM, Inc.	03/09/2018		0	585,423	0	49.900
000000-00-0	Inter-Atlantic G Fund, LP	New York	NY	Inter-Atlantic Advisors V, LLC	02/29/2016	1	0	7,007,001	0	98.000
000000-00-0	NorthBound Emerging Manager Fund II-A, L.P.	New York	NY	NorthBound Emerging Manager Fund II GP LLC	12/18/2013	3	0	(2,863,575)	0	49.500
000000-00-0	Passaic Fund LLC- PICA	Wilmington	DE	Prudential	06/27/2018	13	0	6,116,200	0	21.530
000000-00-0	PFI EM-TECH FUND I, LLC	Newark	NJ	The Prudential Insurance Company of America	05/06/2019		5,000,000	5,000,000	0	100.000
000000-00-0	Prudential Capital Energy Partners, LP -PICA	Chicago	IL	Prudential Capital Energy Opportunity Fund, LP	02/08/2017	2	0	47,840,490	0	71.241
000000-00-0	Prudential Impact Investments Private Equity LLC	Newark	NJ	The Prudential Insurance Company of America	06/12/2015		0	80,100,000	0	100.000
000000-00-0	Vailsburg Fund LLC - PICA	Newark	NJ	The Prudential Insurance Company of America	10/01/2013		0	689,107	0	80.600
2099999. Joint Venture Interests - Common Stock - Affiliated							5,000,000	144,474,646	0	XXX
000000-00-0	579 Broad Holdings, LLC	New Orleans	LA	Redmellon 579 Holdings LLC	07/14/2017		0	6,374,103	0	80.000
000000-00-0	PLA Retail Fund I L.P.	MADISON	NJ	PGIM, Inc.	11/07/2006		0	(401)	0	27.300
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	6,373,702	0	XXX
000000-00-0	Cityview - Elan Menlo Park	Menlo Park	CA	PGIM, Inc.	03/19/2018		0	134,137	0	49.900
000000-00-0	Rock Marty S.C.Sp (STAT)	Newark	NJ	PGIM, Inc. (Transfer from Sch D)	03/31/2019		65,905,320	475,360	0	99.990
000000-00-0	580 Anton (PR GA SCP Apart, LLC) (JV)	COSTA MESA	CA	PGIM, Inc.	04/06/2015		0	(3,000,000)	0	86.000
000000-00-0	GA 333 Hennepin Investor LLC	SAINT PAUL	MN	PGIM, Inc.	12/13/2017		0	368,855	0	90.000
000000-00-0	GA Cal Crossings, LLC	San Diego	CA	PGIM, Inc.	03/13/2019		265,800	769,222	0	50.000
000000-00-0	GA Clarendon, LLC	Arlington	VA	PGIM, Inc.	09/28/2018		0	26,171,499	0	75.000
000000-00-0	Cityview - One Hundred Grand	Foster City	CA	PGIM, Inc.	03/19/2018		0	307,965	0	49.900
000000-00-0	Manor at Harbour Island, LLC	Tampa	FL	PGIM, Inc.	02/29/2016		0	516,669	0	90.000
000000-00-0	PGIM Real Estate Asia Core -PICA	MADISON	NJ	PGIM, Inc.	03/24/2017		0	13,392,776	0	26.379
000000-00-0	Rock Global Real Estate LLC	WILMINGTON	DE	PGIM, Inc.	03/05/2012		0	(1,037,556)	0	100.000
2299999. Joint Venture Interests - Real Estate - Affiliated							66,171,120	38,098,927	0	XXX
000000-00-0	PGIM Real Estate Finance Europe SCSp	Luxembourg	LUX	PGIM REF GP S.a.r.a.	04/17/2019		90,237,420	0	0	100.000
000000-00-0	Prudential Mortgage SKP REIT LLC	San Francisco	CA	Prudential	03/26/2018		0	42,350,000	0	100.000
000000-00-0	Prudential Mortgage SKP Venture LLC	San Francisco	CA	Prudential	04/26/2018		0	11,855	0	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							90,237,420	42,361,855	0	XXX
000000-00-0	Modern Bank Partners LLC	New York	NY	Modern Bank Management, L.L.C.	12/27/2007		0	111,553	0	7.713
000000-00-0	PRAMERICA FOSUN LIFE INSURANCE CO	Newark	NJ	Direct	04/30/2012		0	49,714,497	0	100.000
000000-00-0	PERC Holdings 1 LLC - PICA	White Plains	NY	Fortistar Energy Recycling Holdings LLC	12/16/2014		0	221,487	0	6.779
2599999. Joint Venture Interests - Other - Unaffiliated							0	50,047,537	0	XXX
000000-00-0	Dale/P Minerals LP - PICA	Dallas	TX	Dale Minerals Management 2012	12/31/2013		0	142,915	0	100.000
000000-00-0	Halsey Street Investments, LLC	Newark	NJ	Prudential	02/28/2005		0	10,000,000	0	100.000
000000-00-0	Prudential Customer Solutions LLC	Wilmington	DE	Direct	10/14/2016		0	4,000,000	0	100.000
2699999. Joint Venture Interests - Other - Affiliated							0	14,142,915	0	XXX
309588-AE-1	FARMERS EXCHANGE CAPITAL NOTES 144A - 2019	New York	NY	NORTHWESTERN MUTUAL LIFE INS C CORPORATE	06/19/2019		750,447	750,977	0	100.000
530790-AD-9	LIBERTY MUTUAL NOTES 144A - 2019	New York	NY	Liberty Mutual AD9	06/19/2019		737,859	737,986	0	100.000
2799999. Surplus Debentures, etc - Unaffiliated							1,488,306	1,488,963	0	XXX
000000-00-0	Boston Capital Corporate Tax Credit Fund XXXV A Limited Partnership	Boston	MA	BCCTC Associates XXXV, LLC	01/24/2012		0	(1,140,105)	0	17.400
000000-00-0	Centerline Corp Partners XXXVIII, LP	New York	NY	Centerline Asset Managers XXVIII LLC	02/11/2011		0	(450,348)	0	16.770
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC	Indianapolis	IN	CREA GP CTC XXIII, LLC	10/03/2011		0	(532,542)	0	20.040
000000-00-0	Raymond James Tax Credit Fund 42 L.L.C.	St. Petersburg	FL	RJTCF-42 L.L.C.	09/27/2016		0	(443,229)	0	10.283
000000-00-0	Raymond James Tax Credit Fund 43 LLC	New York	NY	RJTCF-43 L.L.C.	07/02/2018		0	(223,060)	0	7.821
000000-00-0	USA Institutional Tax Credit Fund LXXXVII, LP	Greenwich	CT	U.S.A Tax Credit LXXXVII LLC	12/22/2011		0	(1,208,310)	0	21.051
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.	Irvine	CA	WNC Housing Tax Credit Manager 35, LLC	02/28/2012		0	(564,729)	0	25.070
000000-00-0	WNC Institutional Tax Credit Fund 47, L.P.	Irvine	CA	WNC Managing Partners 47, LLC	08/14/2019		25,000,000	0	0	18.570
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							25,000,000	(4,562,323)	0	XXX
000000-00-0	TCF P/MO-1, LLC	Charlotte	NC	WELLS FARGO AFFORDABLE HOUSING CORP	05/03/2007		0	(35,914)	0	99.990
3999999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	(35,914)	0	XXX
000000-00-0	Guaranteed Plus Defined Comp Plan	Paris	FRA	Direct	11/30/2011		0	146,269	0	100.000
552550-0A-1	Mcb Y56 Leverage Lender LLC Promissory Note	Baltimore	MD	MCB Real Estate, LLC	04/30/2019		795,764	0	0	100.000
4699999. Any Other Class of Assets - Unaffiliated							795,764	146,269	0	XXX
000000-00-0	Connecticut General Life Separate Accounts		CT	Direct	11/29/2004		0	2,000	0	100.000
4799999. Any Other Class of Assets - Affiliated							0	2,000	0	XXX
4899999. Total - Unaffiliated							419,757,387	693,012,309	0	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
4999999. Total - Affiliated							161,408,540	239,080,343	0	XXX
5099999 - Totals							581,165,927	932,092,652	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	PLA Industrial Fund I, LLC	MADISON	NJ	Asset was dissolved	12/09/2003	09/27/2019	148,965	(1,533,006)	0	0	0	(1,533,006)	0	(1,384,041)	(1,384,041)	0	0	0	1,533,621
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							148,965	(1,533,006)	0	0	0	(1,533,006)	0	(1,384,041)	(1,384,041)	0	0	0	1,533,621
000000-00-0	Edison Place Senior Note, LLC	Newark	NJ	Asset was partially disposed	04/30/2008	12/13/2019	0	0	0	0	0	0	0	265,288	265,288	0	0	0	0
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated							0	0	0	0	0	0	0	265,288	265,288	0	0	0	0
000000-00-0	Accession Mezzanine Capital II L.P.	Hamilton	BMU	Asset was partially disposed	10/30/2007	12/31/2019	0	0	0	0	0	0	0	27,246	27,246	0	0	0	0
000000-00-0	Accion Frontier Inclusion Fund, L.P.	Washington	DC	Asset was partially disposed	11/16/2015	12/31/2019	0	0	0	0	0	0	0	88,055	88,055	0	0	0	0
000000-00-0	Accion Venture Lab, LP	Cambridge	MA	Asset was partially disposed	07/22/2019	12/16/2019	0	0	0	0	0	0	0	16,797	16,797	0	0	0	0
000000-00-0	Advent International GPE IX, LP - PICA	Boston	MA	Asset was partially disposed	10/21/2019	10/21/2019	0	0	0	0	0	0	0	144,148	144,148	0	0	0	0
000000-00-0	Advent International GPE V-G LP	Boston	MA	Asset was partially disposed	11/01/2012	12/31/2019	0	0	0	0	0	0	0	21,672	0	(21,672)	0	(21,672)	0
000000-00-0	Advent International GPE VIII-B LP - PICA	Boston	MA	Asset was partially disposed	09/26/2016	12/30/2019	0	0	0	0	0	0	0	75,000	75,000	0	0	0	0
000000-00-0	Alinda Infrastructure Fund I, L.P.	Greenwich	CT	Asset was dissolved	09/08/2006	12/31/2019	139,606	614,782	0	0	0	614,782	0	754,388	754,388	0	0	0	(689,098)
000000-00-0	Altaris Health Partners IV, L.P.	New York City	NY	Asset was partially disposed	06/18/2018	12/30/2019	0	0	0	0	0	0	0	174,693	174,693	0	0	0	0
000000-00-0	American Industrial Partners Capital Fund VI, LP.	New York	NY	Asset was partially disposed	01/21/2016	12/30/2019	0	0	0	0	0	0	0	157,213	157,213	0	0	0	0
000000-00-0	American Industrial Partners Capital Fund VII, L.P. - PICA	New York	NY	Asset was partially disposed	10/30/2019	10/30/2019	0	0	0	0	0	0	0	69,625	69,625	0	0	0	0
000000-00-0	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA	New York	NY	Asset was partially disposed	01/19/2016	11/13/2019	0	0	0	0	0	0	0	143,010	143,010	0	0	0	0
000000-00-0	American Securities Partners VIII, L.P. - PICA	New York	NY	Asset was partially disposed	03/28/2019	11/13/2019	0	0	0	0	0	0	0	195,991	195,991	0	0	0	0
000000-00-0	Andreessen Horowitz LsV Fund I, LP - PICA	Menlo Park	CA	Asset was partially disposed	05/09/2019	11/22/2019	0	0	0	0	0	0	0	27,000	27,000	0	0	0	0
000000-00-0	Apax Europe VII - A (ERISA Feeder) L.P. (VZ)	St Peter Port	GGY	Asset was partially disposed	12/10/2012	12/31/2019	0	0	0	0	0	0	0	34,054,836	17,387,756	(16,667,080)	0	(16,667,080)	0
000000-00-0	Apax Europe VII-A (ERISA Feeder), LP	St Peter Port	GGY	Asset was partially disposed	11/01/2012	12/31/2019	0	0	0	0	0	0	0	5,449,227	2,754,873	(2,694,354)	0	(2,694,354)	0
000000-00-0	Apax Excelsior VI, L.P.	New York	NY	Asset was dissolved	06/06/2000	03/28/2019	0	311,989	0	0	0	311,989	0	311,989	311,989	0	0	0	(303,988)
000000-00-0	APAX IX USD L.P. - PICA	St Peter Port	GGY	Asset was partially disposed	05/12/2017	12/30/2019	0	0	0	0	0	0	0	264,878	264,878	0	0	0	0
000000-00-0	Apollo Investment Fund VI, L.P.	New York	NY	Asset was partially disposed	11/01/2012	11/13/2019	0	0	0	0	0	0	0	3,095,934	3,095,934	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/20/2019	0	0	0	0	0	0	0	491,300	491,300	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)	New York	NY	Asset was partially disposed	12/10/2012	12/30/2019	0	0	0	0	0	0	0	1,612,473	1,612,473	0	0	0	0
000000-00-0	ArcLight Energy Partners Fund II, L.P.	Boston	MA	Asset was dissolved	06/30/2004	03/27/2019	0	143,396	0	0	0	143,396	0	143,396	143,396	0	0	0	(143,396)
000000-00-0	ArcLight Energy Partners Fund III, L.P.	Boston	MA	Asset was dissolved	05/19/2006	04/01/2019	0	635,377	0	0	0	635,377	0	0	0	0	0	0	(635,377)
000000-00-0	ArcLight Energy Partners Fund IV, L.P.	Boston	MA	Asset was partially disposed	10/26/2007	12/30/2019	0	0	0	0	0	0	0	1,151,164	1,151,164	0	0	0	0
000000-00-0	Arlington Capital Partners II, L.P. (VZ)	Washington, D.C.	DC	Asset was partially disposed	12/10/2012	12/30/2019	0	0	0	0	0	0	0	1,326,180	1,326,180	0	0	0	0
000000-00-0	Arlington Capital Partners IV, L.P. - PICA	Chevy Chase	MD	Asset was partially disposed	12/19/2016	12/31/2019	0	0	0	0	0	0	0	488,145	488,145	0	0	0	0
000000-00-0	Arlington Capital Partners V, L.P. - PICA	Chevy Chase	MD	Asset was partially disposed	08/26/2019	11/25/2019	0	0	0	0	0	0	0	253,378	253,378	0	0	0	0
000000-00-0	BC European Capital VIII, LP	London	GBR	Asset was partially disposed	11/01/2012	12/31/2019	0	0	0	0	0	0	0	1,441,801	1,369,053	(72,748)	0	(72,748)	0
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)	London	GBR	Asset was partially disposed	12/10/2012	12/31/2019	0	0	0	0	0	0	0	1,777,364	1,687,696	(89,667)	0	(89,667)	0
000000-00-0	BCP V-S L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/30/2019	0	0	0	0	0	0	0	1,881	1,881	0	0	0	0
000000-00-0	BDCM Opportunity Fund II LP	Greenwich	CT	Asset was partially disposed	11/01/2012	11/26/2019	0	0	0	0	0	0	0	5,635,539	5,635,539	0	0	0	0
000000-00-0	Birch Hill Equity Partners V, LP	Toronto	CAN	Asset was partially disposed	02/05/2016	12/31/2019	0	0	0	0	0	0	0	623,140	623,140	0	0	0	0
000000-00-0	Bison Capital Partners V, LP - PICA	New York	NY	Asset was partially disposed	09/18/2017	12/31/2019	0	0	0	0	0	0	0	106,879	106,879	0	0	0	0
000000-00-0	Blackstone Capital Partners IV, LP	New York	NY	Asset was partially disposed	11/01/2012	12/12/2019	0	0	0	0	0	0	0	2,346,453	2,346,453	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)	New York	NY	Asset was partially disposed	11/01/2012	12/30/2019	0	0	0	0	0	0	0	1,985,713	1,985,713	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)	New York	NY	Asset was partially disposed	11/01/2012	12/31/2019	0	0	0	0	0	0	0	2,453,656	2,453,656	0	0	0	0
000000-00-0	Blackstone Capital Partners VII, L.P. - PICA	New York	NY	Asset was partially disposed	05/31/2016	12/31/2019	0	0	0	0	0	0	0	51,799	51,799	0	0	0	0
000000-00-0	Blackstone Real Estate Partners IX, LP -PICA	New York	NY	Asset was partially disposed	09/23/2019	12/23/2019	0	0	0	0	0	0	0	6,973	6,973	0	0	0	0
000000-00-0	Blackstone Real Estate Partners VIII L.P. - PICA	New York	NY	Asset was partially disposed	08/18/2015	12/31/2019	0	0	0	0	0	0	0	31,562	31,562	0	0	0	0
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PICA	New York	NY	Asset was partially disposed	01/31/2011	12/31/2019	0	0	0	0	0	0	0	828,028	828,028	0	0	0	0
000000-00-0	Brentwood Associates Private Equity VI, LP - PICA	Los Angeles	CA	Asset was partially disposed	12/27/2017	12/30/2019	0	0	0	0	0	0	0	426,699	426,699	0	0	0	0
000000-00-0	Bridges Ventures U.S. Sustainable Growth Fund, L.P.	New York	NY	Asset was partially disposed	07/15/2014	11/22/2019	0	0	0	0	0	0	0	487,371	487,371	0	0	0	0

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	BVIP Fund IX, L.P. - PICA	Boston	MA	Asset was partially disposed	11/27/2017	12/30/2019	0	0	0	0	0	0	0	570,550	570,550	0	0	0	0
000000-00-0	Cadence Bancorp LLC - PICA	Houston	TX	Asset was dissolved	07/20/2010	09/30/2019	626,993	0	0	0	0	0	0	626,993	626,993	0	0	0	(626,993)
000000-00-0	Cadence Finance Acquisitions, L.P.	Chevy Chase	MD	Asset was partially disposed	10/25/2017	11/21/2019	0	0	0	0	0	0	0	14,723	14,723	0	0	0	0
000000-00-0	Carlyle Partners IV, LP	Wilmington	DE	Asset was partially disposed	11/01/2012	11/14/2019	0	0	0	0	0	0	0	64,589	64,589	0	0	0	0
000000-00-0	Carlyle Partners IV. LP (GIB)	Wilmington	DE	Asset was partially disposed	12/31/2012	11/14/2019	0	0	0	0	0	0	0	39,369	39,369	0	0	0	0
000000-00-0	Carlyle Partners V, LP	Wilmington	DE	Asset was partially disposed	11/01/2012	12/31/2019	0	0	0	0	0	0	0	477,203	477,203	0	0	0	0
000000-00-0	Carlyle Partners V, LP (GIB)	Wilmington	DE	Asset was partially disposed	12/31/2012	12/31/2019	0	0	0	0	0	0	0	717,869	717,869	0	0	0	0
000000-00-0	Carlyle Partners VI, L.P.	Wilmington	DE	Asset was partially disposed	10/21/2013	12/31/2019	0	0	0	0	0	0	0	260,356	260,356	0	0	0	0
000000-00-0	Carlyle Partners VII, L.P. - PICA	Wilmington	DE	Asset was partially disposed	12/19/2018	12/31/2019	0	0	0	0	0	0	0	359,131	359,131	0	0	0	0
000000-00-0	CCP IX LP No. 1	London	GBR	Asset was partially disposed	11/01/2012	12/31/2019	0	0	0	0	0	0	0	875,123	875,123	0	0	0	0
000000-00-0	CCP VII LP No. 2.1	London	GBR	Asset was dissolved	11/01/2012	04/01/2019	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	CCP VIII LP No. 2.1	London	GBR	Asset was partially disposed	11/01/2012	12/31/2019	0	0	0	0	0	0	0	107,339	105,382	(1,958)	0	(1,958)	0
000000-00-0	Centerbridge Capital Partners II, L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/05/2019	0	0	0	0	0	0	0	1,396,959	1,396,959	0	0	0	0
000000-00-0	Centerbridge Capital Partners III, L.P. - PICA	New York	NY	Asset was partially disposed	05/21/2015	12/31/2019	0	0	0	0	0	0	0	71,561	71,561	0	0	0	0
000000-00-0	Centerbridge Capital Partners, L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/05/2019	0	0	0	0	0	0	0	485,735	485,735	0	0	0	0
000000-00-0	Cerberus Institutional Partners, L.P. - Series II	New York	NY	Asset was dissolved	11/01/2012	02/21/2019	0	979,139	0	0	0	979,139	0	979,139	979,139	0	0	0	(979,139)
000000-00-0	Cerberus Institutional Partners, L.P. - Series III	New York	NY	Asset was partially disposed	11/01/2012	11/19/2019	0	0	0	0	0	0	0	128,261	128,261	0	0	0	0
000000-00-0	Cerberus Institutional Partners, L.P. - Series IV	New York	NY	Asset was partially disposed	11/01/2012	11/19/2019	0	0	0	0	0	0	0	487,314	487,314	0	0	0	0
000000-00-0	Cerberus Levered Loan Opportunities Fund I L.P - PICA	New York	NY	Asset was partially disposed	11/23/2011	12/31/2019	0	0	0	0	0	0	0	7,579,552	7,579,552	0	0	0	0
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PICA	New York	NY	Asset was partially disposed	05/31/2013	12/30/2019	0	0	0	0	0	0	0	2,659,647	2,659,647	0	0	0	0
000000-00-0	Charles River Partnership XIII, L.P. (VZ)	Cambridge	MA	Asset was partially disposed	12/10/2012	12/30/2019	0	0	0	0	0	0	0	348,628	348,628	0	0	0	0
000000-00-0	China Momentum Fund, L.P.	Grand Cayman	CYM	Asset was partially disposed	12/24/2013	12/30/2019	0	0	0	0	0	0	0	30,010,535	30,010,535	0	0	0	0
000000-00-0	CISA Holdings LLC	New York	NY	Asset was partially disposed	06/30/2015	06/28/2019	0	0	0	0	0	0	0	6,050,000	6,050,000	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP	New York	NY	Asset was partially disposed	11/01/2012	12/12/2019	0	0	0	0	0	0	0	351,516	351,516	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund X, LP	New York	NY	Asset was partially disposed	03/27/2018	12/31/2019	0	0	0	0	0	0	0	266,348	266,348	0	0	0	0
000000-00-0	Coller International Partners V-A, L.P. (GM)	St Peters Port	GGY	Asset was partially disposed	11/01/2012	12/06/2019	0	0	0	0	0	0	0	184,569	184,569	0	0	0	0
000000-00-0	Colony Industrial Fund L.P. -PICA	Los Angeles	CA	Asset was partially disposed	06/29/2018	12/31/2019	0	0	0	0	0	0	0	50,669,249	50,669,249	0	0	0	0
000000-00-0	Community Outcomes Fund LP	Brooklyn	NY	Asset was partially disposed	03/30/2018	12/31/2019	0	0	0	0	0	0	0	198,445	198,445	0	0	0	0
000000-00-0	Consonance Private Equity, LP	New York	NY	Asset was partially disposed	08/07/2014	12/31/2019	0	0	0	0	0	0	0	228,566	228,566	0	0	0	0
000000-00-0	Cortec Group Fund VI, LP	New York	NY	Asset was partially disposed	07/10/2015	11/20/2019	0	0	0	0	0	0	0	106,156	106,156	0	0	0	0
000000-00-0	CVC Capital Partners VI (A) L.P.	St Helier	JEY	Asset was partially disposed	02/18/2014	12/31/2019	0	0	0	0	0	0	0	590,857	590,857	0	0	0	0
000000-00-0	CVC Capital Partners VII, L.P. - PICA	Jersey	JEY	Asset was partially disposed	12/04/2018	12/31/2019	0	0	0	0	0	0	0	449,648	449,648	0	0	0	0
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	Asset was partially disposed	05/17/2016	12/30/2019	0	0	0	0	0	0	0	149,932	149,932	0	0	0	0
000000-00-0	DFW Capital Partners VI, LP -PICA	Teaneck	NJ	Asset was partially disposed	06/05/2019	12/24/2019	0	0	0	0	0	0	0	368,705	368,705	0	0	0	0
000000-00-0	EIF United States Power Fund IV, LP - PICA	Needham	MA	Asset was partially disposed	11/28/2011	12/31/2019	0	0	0	0	0	0	0	526,826	526,826	0	0	0	0
000000-00-0	EIG Energy Fund XVI, L.P.	Washington, DC	DC	Asset was partially disposed	12/13/2013	12/31/2019	0	0	0	0	0	0	0	1,069,157	1,069,157	0	0	0	0
000000-00-0	Elevar Equity III, L.P.	Seattle	WA	Asset was partially disposed	12/30/2014	11/30/2019	0	0	0	0	0	0	0	88,063	88,063	0	0	0	0
000000-00-0	Emerald Partners IV, L.P.	Cleveland	OH	Asset was partially disposed	03/30/1999	10/16/2019	0	0	0	0	0	0	0	16,067	16,067	0	0	0	0
000000-00-0	Energy Capital Partners III-A, L.P.	Short Hills	NJ	Asset was partially disposed	04/22/2014	12/31/2019	0	0	0	0	0	0	0	3,141,048	3,141,048	0	0	0	0
000000-00-0	EQT Infrastructure IV (No.2) USD SCSp - PICA	Luxembourg	LUX	Asset was partially disposed	06/05/2019	11/25/2019	0	0	0	0	0	0	0	323,038	323,038	0	0	0	0
000000-00-0	EQT V (No. 1) Limited Partnership	St Peter Port	GBR	Asset was partially disposed	11/01/2012	12/31/2019	0	0	0	0	0	0	0	22,493	21,352	(1,141)	0	(1,141)	0
000000-00-0	EQT VI (No. 1) Limited Partnership	St Peter Port	GBR	Asset was partially disposed	11/01/2012	12/31/2019	0	0	0	0	0	0	0	8,406,373	8,406,373	0	0	0	0
000000-00-0	EQT VIII (No. 2) SCSP	Stockholm	SWE	Asset was partially disposed	08/10/2018	12/31/2019	0	0	0	0	0	0	0	246,173	246,173	0	0	0	0
000000-00-0	Equistone Partners Europe Fund VI D SCSp - PICA	Luxembourg	LUX	Asset was partially disposed	07/18/2018	12/31/2019	0	0	0	0	0	0	0	454,602	454,602	0	0	0	0
000000-00-0	Escalate Capital I, L.P	Austin	TX	Asset was partially disposed	11/01/2012	12/31/2019	0	0	0	0	0	0	0	235,256	235,256	0	0	0	0
000000-00-0	Fenway Partners Capital Fund III, L.P. (VZ)	Wilmington	DE	Asset was dissolved	12/10/2012	12/31/2019	20,706,654	(2,449,159)	0	0	0	(2,449,159)	0	18,257,495	18,257,495	0	0	0	25,511,357
000000-00-0	First Reserve Fund XI, L.P. (VZ)	Greenwich	CT	Asset was partially disposed	12/10/2012	12/30/2019	0	0	0	0	0	0	0	2,649,228	2,649,228	0	0	0	0

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	First Reserve Fund XII, L.P. (VZ)	Greenwich	CT	Asset was partially disposed	12/10/2012	12/30/2019	0	0	0	0	0	0	0	1,036,944	1,036,944	0	0	0	0
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/13/2019	0	0	0	0	0	0	0	408,926	408,926	0	0	0	0
000000-00-0	Fortress Investment Fund III (Fund B) LP	New York	NY	Asset was partially disposed	11/01/2012	11/21/2019	0	0	0	0	0	0	0	343,303	343,303	0	0	0	0
000000-00-0	Fourth Cinven Fund (UBTI) Limited Partnership	London	GBR	Asset was partially disposed	11/01/2012	12/31/2019	0	0	0	0	0	0	0	56,433	53,177	(3,256)	0	(3,256)	0
000000-00-0	Francisco Partners IV, L.P. - PICA	San Francisco	CA	Asset was partially disposed	04/15/2015	12/31/2019	0	0	0	0	0	0	0	1,912,500	1,912,500	0	0	0	0
000000-00-0	Francisco Partners V LP - PICA	San Francisco	CA	Asset was partially disposed	05/29/2018	12/30/2019	0	0	0	0	0	0	0	73,187	73,187	0	0	0	0
000000-00-0	Friedman Fleischer & Lowe LLC	San Francisco	CA	Asset was partially disposed	01/14/1999	12/31/2019	0	0	0	0	0	0	0	36,729	36,729	0	0	0	0
000000-00-0	Frontier Fund V-A LP - PICA	Charlotte	NC	Asset was partially disposed	11/21/2017	12/30/2019	0	0	0	0	0	0	0	193,392	193,392	0	0	0	0
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA	San Francisco	CA	Asset was partially disposed	04/28/2017	12/30/2019	0	0	0	0	0	0	0	2,583,421	2,583,421	0	0	0	0
000000-00-0	Genstar IX Opportunities Fund I - PICA	San Francisco	CA	Asset was partially disposed	07/08/2019	12/11/2019	0	0	0	0	0	0	0	6,809	6,809	0	0	0	0
000000-00-0	Genstar VIII Opportunities Fund I, L. P. - PICA	San Francisco	CA	Asset was partially disposed	10/05/2017	12/30/2019	0	0	0	0	0	0	0	43,741	43,741	0	0	0	0
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA	Toronto	CAN	Asset was partially disposed	06/20/2018	12/31/2019	0	0	0	0	0	0	0	152,550	152,550	0	0	0	0
000000-00-0	GS Mezzanine Partners V Institutional, L.P. (GM)	New York	NY	Asset was partially disposed	11/01/2012	11/30/2019	0	0	0	0	0	0	0	25,257	25,257	0	0	0	0
000000-00-0	GS Mezzanine Partners V, L.P.	New York	NY	Asset was partially disposed	12/10/2007	11/30/2019	0	0	0	0	0	0	0	35,259	35,259	0	0	0	0
000000-00-0	GSO Capital Opportunities Fund III, LP - PICA	New York	NY	Asset was partially disposed	09/22/2016	12/31/2019	0	0	0	0	0	0	0	466,365	466,365	0	0	0	0
000000-00-0	GSO COF III Co-Investment Fund LP - PICA	New York	NY	Asset was partially disposed	08/14/2017	12/31/2019	0	0	0	0	0	0	0	10,360	10,360	0	0	0	0
000000-00-0	GTCR Fund XII/A LP and GTCR XII/B LP - PICA	Illinois	IL	Asset was partially disposed	05/04/2018	12/30/2019	0	0	0	0	0	0	0	690,733	690,733	0	0	0	0
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA	New York	NY	Asset was partially disposed	07/13/2018	12/31/2019	0	0	0	0	0	0	0	(89)	(89)	0	0	0	0
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA 2	New York	NY	Asset was partially disposed	10/25/2018	12/20/2019	0	0	0	0	0	0	0	(89)	(89)	0	0	0	0
000000-00-0	Harvest Partners VII, LP - PICA	New York	NY	Asset was partially disposed	09/28/2016	11/22/2019	0	0	0	0	0	0	0	41,162	41,162	0	0	0	0
000000-00-0	HGGC Fund III, L.P. - PICA	Palo Alto	CA	Asset was partially disposed	07/28/2017	12/31/2019	0	0	0	0	0	0	0	216,219	216,219	0	0	0	0
000000-00-0	Highstar Capital Fund II, L.P. (GM)	New York	NY	Asset was dissolved	11/01/2012	12/19/2019	1,544,220	787,157	0	0	0	787,157	0	2,331,377	2,331,377	0	0	0	(842,712)
000000-00-0	Highstar Capital Fund III (Alternative), L.P. - PICA	New York	NY	Asset was partially disposed	09/30/2019	11/07/2019	0	0	0	0	0	0	0	1,445,545	1,445,545	0	0	0	0
000000-00-0	Highstar Capital Fund III, L.P. (GM)	New York	NY	Asset was partially disposed	11/01/2012	11/07/2019	0	0	0	0	0	0	0	7,263,663	7,263,663	0	0	0	0
000000-00-0	Highstar Capital III Prism Fund (Alternative), L.P. (GIB)	New York	NY	Asset was partially disposed	09/30/2019	11/07/2019	0	0	0	0	0	0	0	2,368,210	2,368,210	0	0	0	0
000000-00-0	Highstar Capital III Prism Fund, L.P. (GIB)	New York	NY	Asset was partially disposed	12/31/2012	11/07/2019	0	0	0	0	0	0	0	11,667,009	11,667,009	0	0	0	0
000000-00-0	Highstar Capital IV, LP - PICA	New York	NY	Asset was partially disposed	02/09/2011	12/30/2019	0	0	0	0	0	0	0	1,423,098	1,423,098	0	0	0	0
000000-00-0	Hudson Holdings I Cayman L.P. - PICA	Toronto	CYM	Asset was partially disposed	10/31/2019	11/08/2019	0	0	0	0	0	0	0	448,253	448,253	0	0	0	0
000000-00-0	Hudson Holdings I L.P. - PICA	Toronto	DE	Asset was partially disposed	10/31/2019	10/31/2019	0	0	0	0	0	0	0	1,554,228	1,554,228	0	0	0	0
000000-00-0	ICG Europe Fund V No.1, LP - PICA	St. Helier	JEY	Asset was partially disposed	04/27/2012	12/31/2019	0	0	0	0	0	0	0	1,528,443	1,528,443	0	0	0	0
000000-00-0	Intervale Capital Fund III, L.P.	Cambridge	MA	Asset was partially disposed	03/14/2014	12/31/2019	0	0	0	0	0	0	0	28,241	28,241	0	0	0	0
000000-00-0	Intervale Capital Fund, LP (VZ)	Cambridge	MA	Asset was partially disposed	12/10/2012	12/31/2019	0	0	0	0	0	0	0	87,365	87,365	0	0	0	0
000000-00-0	Kainos Capital Partners II LP - PICA	Dallas	TX	Asset was partially disposed	12/19/2016	12/30/2019	0	0	0	0	0	0	0	313,190	313,190	0	0	0	0
000000-00-0	Kelso Investment Associates VII, LP (VZ)	New York	NY	Asset was partially disposed	12/10/2012	12/30/2019	0	0	0	0	0	0	0	80,691	80,691	0	0	0	0
000000-00-0	Kohlberg Investors VIII, L.P. - PICA	Mount Kisco	NY	Asset was partially disposed	08/30/2017	12/30/2019	0	0	0	0	0	0	0	110,525	110,525	0	0	0	0
000000-00-0	Lexington Capital Partners V, L.P.	New York	NY	Asset was partially disposed	11/01/2012	11/30/2019	0	0	0	0	0	0	0	17,640	17,640	0	0	0	0
000000-00-0	Lexington Capital Partners VI-B, L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/23/2019	0	0	0	0	0	0	0	265,056	265,056	0	0	0	0
000000-00-0	LincolnShire Equity Fund II LP	New York	NY	Asset was partially disposed	10/19/2000	12/12/2019	0	0	0	0	0	0	0	42,567	42,567	0	0	0	0
000000-00-0	Linden Capital Partners IV LP - PICA	Chicago	IL	Asset was partially disposed	09/27/2018	12/31/2019	0	0	0	0	0	0	0	1,080,792	1,080,792	0	0	0	0
000000-00-0	Marlin Equity V, L.P. - PICA	Hermosa Beach	CA	Asset was partially disposed	02/21/2018	12/30/2019	0	0	0	0	0	0	0	441,839	441,839	0	0	0	0
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Asset was partially disposed	10/24/2017	12/30/2019	0	0	0	0	0	0	0	25,163	25,163	0	0	0	0
000000-00-0	Menlo Ventures X, LP	Menlo Park	CA	Asset was partially disposed	11/01/2012	12/17/2019	0	0	0	0	0	0	0	859,534	859,534	0	0	0	0
000000-00-0	Metalmark Capital Partners II, L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/31/2019	0	0	0	0	0	0	0	543,998	543,998	0	0	0	0
000000-00-0	Metalmark Capital Partners, L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/20/2019	0	0	0	0	0	0	0	26,436	26,436	0	0	0	0
000000-00-0	Mezzanine Partners Fund II, LP	New York	NY	Asset was partially disposed	05/06/2013	12/30/2019	0	0	0	0	0	0	0	1,957,147	1,957,147	0	0	0	0

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1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Mezzanine Partners III, L.P. - PICA	New York	NY	Asset was partially disposed	02/27/2017	12/31/2019	0	0	0	0	0	0	0	206,643	206,643	0	0	0	0
000000-00-0	MezzVest III, L.P. - PICA	St. Helier	JEY	Asset was partially disposed	02/24/2012	12/31/2019	0	0	0	0	0	0	0	4,714,754	4,714,754	0	0	0	0
000000-00-0	MicroVest II - A, LP	Bethesda	MD	Asset was partially disposed	04/17/2009	12/31/2019	0	0	0	0	0	0	0	376,000	376,000	0	0	0	0
000000-00-0	Morgan Stanley Real Estate Fund VI International-T, L.P.	New York	NY	Asset was partially disposed	05/29/2009	12/31/2019	0	0	0	0	0	0	0	143,838	143,838	0	0	0	0
000000-00-0	New Enterprise Associates 10, Limited Partnership	Timonium	MD	Asset was partially disposed	11/01/2012	10/30/2019	0	0	0	0	0	0	0	693,711	693,711	0	0	0	0
000000-00-0	New Enterprise Associates 11, Limited Partnership	Timonium	MD	Asset was partially disposed	11/01/2012	10/30/2019	0	0	0	0	0	0	0	386,979	386,979	0	0	0	0
000000-00-0	New Enterprise Associates 12, Limited Partnership	Timonium	MD	Asset was partially disposed	11/01/2012	12/12/2019	0	0	0	0	0	0	0	494,504	494,504	0	0	0	0
000000-00-0	New Enterprise Associates 13, Limited Partnership	Timonium	MD	Asset was partially disposed	11/01/2012	10/30/2019	0	0	0	0	0	0	0	1,114,497	1,114,497	0	0	0	0
000000-00-0	New Markets Education Partners, L.P.	College Park	MD	Asset was partially disposed	05/30/2012	11/25/2019	0	0	0	0	0	0	0	128,390	128,390	0	0	0	0
000000-00-0	Newark Venture Partners Fund, L.P.	Newark	NJ	Asset was partially disposed	07/12/2016	12/20/2019	0	0	0	0	0	0	0	132,257	132,257	0	0	0	0
000000-00-0	NewSpring Mezzanine Capital, LP	King of Prussia	PA	Asset was partially disposed	07/12/2005	12/31/2019	0	0	0	0	0	0	0	162,006	162,006	0	0	0	0
000000-00-0	Newstone Capital Partners, L.P.	Los Angeles	CA	Asset was dissolved	05/31/2006	10/23/2019	126,261	128,724	0	0	0	128,724	0	254,985	254,985	0	0	0	(165,682)
000000-00-0	NF III, L.P. - PICA	Wilmington	DE	Asset was partially disposed	09/30/2019	12/31/2019	0	0	0	0	0	0	0	585,476	585,476	0	0	0	0
000000-00-0	Nordic Capital V, L.P	St. Helier	JEY	Asset was partially disposed	11/01/2012	12/31/2019	0	0	0	0	0	0	0	371,235	356,556	(14,679)	0	(14,679)	0
000000-00-0	Nordic Capital VI Alpha, L.P	St. Helier	JEY	Asset was partially disposed	11/01/2012	12/31/2019	0	0	0	0	0	0	0	265,282	254,152	(11,130)	0	(11,130)	0
000000-00-0	Nordic Capital VII Alpha, L.P. (GM)	St. Helier	JEY	Asset was partially disposed	11/01/2012	12/31/2019	0	0	0	0	0	0	0	1,690,842	754,666	(936,176)	0	(936,176)	0
000000-00-0	NVP General Partner, L.L.C	Newark	NJ	Asset was partially disposed	07/12/2016	10/08/2019	0	0	0	0	0	0	0	110	110	0	0	0	0
000000-00-0	Oak HC/FT Partners II, L.P. - PICA	Greenwich	CT	Asset was partially disposed	10/03/2017	12/30/2019	0	0	0	0	0	0	0	212,187	212,187	0	0	0	0
000000-00-0	Oak HC/FT Partners III, L.P. - PICA	Cayman Islands	CYM	Asset was partially disposed	11/22/2019	11/22/2019	0	0	0	0	0	0	0	40,993	40,993	0	0	0	0
000000-00-0	Oaktree Opportunities Fund VIII, L.P. (VZ)	Los Angeles	CA	Asset was partially disposed	12/10/2012	12/30/2019	0	0	0	0	0	0	0	374,545	374,545	0	0	0	0
000000-00-0	Oaktree Opportunities Fund VIIIb, L.P. (VZ)	Los Angeles	CA	Asset was partially disposed	12/10/2012	12/31/2019	0	0	0	0	0	0	0	4,846,311	4,846,311	0	0	0	0
000000-00-0	Oaktree Ports America Fund (HS III), L.P. - PICA	Los Angeles	CA	Asset was partially disposed	09/30/2019	12/24/2019	0	0	0	0	0	0	0	102,523	102,523	0	0	0	0
000000-00-0	OCM Opportunities Fund V, L.P.	Los Angeles	CA	Asset was partially disposed	11/01/2012	10/31/2019	0	0	0	0	0	0	0	174,593	174,593	0	0	0	0
000000-00-0	OCM Opportunities Fund VII, L.P. (VZ)	Los Angeles	CA	Asset was partially disposed	12/10/2012	12/30/2019	0	0	0	0	0	0	0	111,161	111,161	0	0	0	0
000000-00-0	OCM Opportunities Fund VII, LP	Los Angeles	CA	Asset was partially disposed	11/01/2012	10/31/2019	0	0	0	0	0	0	0	25,402	25,402	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P.	Los Angeles	CA	Asset was partially disposed	11/01/2012	10/31/2019	0	0	0	0	0	0	0	48,445	48,445	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P. (VZ)	Los Angeles	CA	Asset was partially disposed	12/10/2012	12/30/2019	0	0	0	0	0	0	0	529,994	529,994	0	0	0	0
000000-00-0	OHA European Strategic Credit Fund, L.P. - PICA	Fort Worth	TX	Asset was partially disposed	07/20/2012	12/31/2019	0	0	0	0	0	0	0	601,080	601,080	0	0	0	0
000000-00-0	Olympus Growth Fund VII, L.P.	Stamford	CT	Asset was partially disposed	01/15/2019	12/23/2019	0	0	0	0	0	0	0	126,808	126,808	0	0	0	0
000000-00-0	One Rock Capital Partners II, LP - PICA	New York	NY	Asset was partially disposed	10/30/2017	12/30/2019	0	0	0	0	0	0	0	161,775	161,775	0	0	0	0
000000-00-0	PCP Master Hamburger Holding Company, LLC - PICA	Chicago	IL	Asset was partially disposed	12/31/2017	12/31/2019	0	0	0	0	0	0	0	406,650	406,650	0	0	0	0
000000-00-0	Peak Rock Capital Credit Fund II, LP - PICA	Austin	TX	Asset was partially disposed	11/16/2017	12/30/2019	0	0	0	0	0	0	0	640,643	640,643	0	0	0	0
000000-00-0	Peak Rock Capital Fund II, LP - PICA	Austin	TX	Asset was partially disposed	09/06/2017	12/30/2019	0	0	0	0	0	0	0	2,571,253	2,571,253	0	0	0	0
000000-00-0	Permira Europe III L.P.1	St. Peter Port	GGY	Asset was partially disposed	11/01/2012	12/31/2019	0	0	0	0	0	0	0	70,643	64,782	(5,861)	0	(5,861)	0
000000-00-0	Permira VI L.P. 1	St. Peter Port	GGY	Asset was partially disposed	01/11/2017	12/31/2019	0	0	0	0	0	0	0	624,678	624,678	0	0	0	0
000000-00-0	PGIM Real Estate European Core Diversified Property Fund, SCSp - PICA	Luxembourg	LUX	Asset was partially disposed	08/31/2019	12/31/2019	0	0	0	0	0	0	0	109,606,934	109,676,708	0	69,774	69,774	0
000000-00-0	PGIM Real Estate European Core Diversified Property Fund, SCSp - PICA (2)	Luxembourg	LUX	Asset was partially disposed	09/30/2019	12/31/2019	0	0	0	0	0	0	0	6,122,820	6,142,512	0	19,692	19,692	0
000000-00-0	Pinnacle Ventures II-B, LP	Menlo Park	CA	Asset was dissolved	11/01/2012	12/31/2019	0	249,939	0	0	0	249,939	0	249,939	249,939	0	0	0	(249,939)
000000-00-0	Platinum Equity Capital Partners IV, L.P. - PICA	Beverly Hills	CA	Asset was partially disposed	03/21/2017	12/31/2019	0	0	0	0	0	0	0	258,928	258,928	0	0	0	0
000000-00-0	Platinum Equity Capital Partners V, LP - PICA	Beverly Hills	CA	Asset was partially disposed	12/27/2019	12/27/2019	0	0	0	0	0	0	0	85,726	85,726	0	0	0	0
000000-00-0	Platinum Equity Partners III, L.P.	Beverly Hills	CA	Asset was partially disposed	10/21/2013	12/30/2019	0	0	0	0	0	0	0	161,700	161,700	0	0	0	0
000000-00-0	Platinum Equity Small Cap Fund, L.P.	Beverly Hills	CA	Asset was partially disposed	06/28/2018	12/31/2019	0	0	0	0	0	0	0	424,988	424,988	0	0	0	0

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1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Pramerica - Fosun China Opportunity Fund, L.P.	Hong Kong	CHN	Asset was partially disposed	05/16/2011	12/30/2019	0	0	0	0	0	0	0	23,858,829	23,858,829	0	0	0	0
000000-00-0	Pramerica European Value Partners, L.P.	MADISON	NJ	Asset was partially disposed	03/11/2016	12/31/2019	0	0	0	0	0	0	0	2,771,472	2,771,472	0	0	0	0
000000-00-0	Pramerica Real Estate Capital I L.P. -PICA	MADISON	NJ	Asset was partially disposed	01/01/2015	12/31/2019	0	0	0	0	0	0	0	1,890,602	1,890,602	0	0	0	0
000000-00-0	PRECap IV -PICA	MADISON	NJ	Asset was partially disposed	01/01/2015	12/31/2019	0	0	0	0	0	0	0	844,038	844,038	0	0	0	0
000000-00-0	Providence Equity Partners VI, L.P. (GM)	Providence	RI	Asset was partially disposed	11/01/2012	12/19/2019	0	0	0	0	0	0	0	782,590	782,590	0	0	0	0
000000-00-0	Prudential Capital Partners II, L.P.	Chicago	IL	Asset was partially disposed	04/29/2005	11/30/2019	0	0	0	0	0	0	0	66,195	66,195	0	0	0	0
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL	Asset was partially disposed	10/16/2008	12/31/2019	0	0	0	0	0	0	0	10,387,248	10,387,248	0	0	0	0
000000-00-0	Prudential Capital Partners IV, L.P. - PICA	Chicago	IL	Asset was partially disposed	12/20/2012	12/31/2019	0	0	0	0	0	0	0	20,904,048	20,904,048	0	0	0	0
000000-00-0	Prudential Capital Partners V, L.P. - PICA	Newark	NJ	Asset was partially disposed	04/21/2017	12/31/2019	0	0	0	0	0	0	0	5,619,911	5,619,911	0	0	0	0
000000-00-0	Senior Housing Partners V -PICA	MADISON	NJ	Asset was partially disposed	01/01/2015	12/31/2019	0	0	0	0	0	0	0	93,755	93,755	0	0	0	0
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)	New York	NY	Asset was partially disposed	12/10/2012	12/30/2019	0	0	0	0	0	0	0	3,770,699	3,770,699	0	0	0	0
000000-00-0	Silver Lake Alpine, L.P. -PICA	New York	NY	Asset was partially disposed	09/11/2018	12/31/2019	0	0	0	0	0	0	0	11,240	11,240	0	0	0	0
000000-00-0	Silver Lake Partners V, LP - PICA	Menlo Park	CA	Asset was partially disposed	06/12/2018	12/30/2019	0	0	0	0	0	0	0	109,841	109,841	0	0	0	0
000000-00-0	Silverlands II SCSp	Luxembourg	LUX	Asset was partially disposed	02/14/2019	12/23/2019	0	0	0	0	0	0	0	50,000	50,000	0	0	0	0
000000-00-0	Siris Partners III, L.P. -PICA	New York	NY	Asset was partially disposed	05/04/2015	11/30/2019	0	0	0	0	0	0	0	122,537	122,537	0	0	0	0
000000-00-0	Siris Partners IV, L.P. -PICA	New York	NY	Asset was partially disposed	03/15/2019	12/23/2019	0	0	0	0	0	0	0	96,619	96,619	0	0	0	0
000000-00-0	Sixth Cinven Fund (No. 3) Limited Partnership - PICA	London	GBR	Asset was partially disposed	05/24/2017	12/31/2019	0	0	0	0	0	0	0	381,849	381,849	0	0	0	0
000000-00-0	SKM Equity Fund III, L.P. (VZ)	New York	NY	Asset was partially disposed	12/10/2012	11/12/2019	0	0	0	0	0	0	0	2,555,814	2,555,814	0	0	0	0
000000-00-0	SPC Partners II, L.P.	San Francisco	CA	Asset was dissolved	02/22/2000	03/31/2019	1,150	400,305	0	0	0	400,305	0	401,455	401,455	0	0	0	(401,455)
000000-00-0	Summit Partners Private Equity Fund VII-B, L.P	Boston	MA	Asset was partially disposed	11/01/2012	11/21/2019	0	0	0	0	0	0	0	612,231	612,231	0	0	0	0
000000-00-0	Summit Partners Subordinated Debt Fund IV-A, LP	Boston	MA	Asset was partially disposed	11/01/2012	12/31/2019	0	0	0	0	0	0	0	262,276	262,276	0	0	0	0
000000-00-0	Summit Ventures VI-A, L.P.	Boston	MA	Asset was partially disposed	11/01/2012	11/21/2019	0	0	0	0	0	0	0	1,036,156	1,036,156	0	0	0	0
000000-00-0	TA Subordinated Debt Fund II, LP	Boston	MA	Asset was partially disposed	11/01/2012	11/22/2019	0	0	0	0	0	0	0	136,387	136,387	0	0	0	0
000000-00-0	TA X, L.P. (GM)	Boston	MA	Asset was partially disposed	11/01/2012	12/20/2019	0	0	0	0	0	0	0	306,267	306,267	0	0	0	0
000000-00-0	TA X, L.P. (VZ)	Boston	MA	Asset was partially disposed	12/10/2012	12/30/2019	0	0	0	0	0	0	0	1,100,000	1,100,000	0	0	0	0
000000-00-0	TA XI, L.P. (GM)	Boston	MA	Asset was partially disposed	11/01/2012	12/31/2019	0	0	0	0	0	0	0	1,279,938	1,279,938	0	0	0	0
000000-00-0	TCV X, L.P. -PICA	Grand Cayman	CYM	Asset was partially disposed	02/11/2019	12/04/2019	0	0	0	0	0	0	0	64,747	64,747	0	0	0	0
000000-00-0	TDR Capital IV A L.P. -PICA	London	GBR	Asset was partially disposed	11/19/2018	12/31/2019	0	0	0	0	0	0	0	757,271	757,271	0	0	0	0
000000-00-0	The Veritas Capital Fund VI, LP -PICA	New York	NY	Asset was partially disposed	06/15/2017	12/30/2019	0	0	0	0	0	0	0	190,597	190,597	0	0	0	0
000000-00-0	Thoma Bravo Discover Fund II, LP -PICA	Chicago	IL	Asset was partially disposed	12/10/2018	12/30/2019	0	0	0	0	0	0	0	189,827	189,827	0	0	0	0
000000-00-0	Thoma Bravo Fund XII, LP - PICA	Chicago	IL	Asset was partially disposed	05/31/2016	12/30/2019	0	0	0	0	0	0	0	135,190	135,190	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund V, L.P.	Boston	MA	Asset was dissolved	07/03/2001	01/01/2019	0	0	0	0	0	0	0	0	0	0	0	0	2,090
000000-00-0	Thomas H. Lee Equity Fund V, L.P. (VZ)	Boston	MA	Asset was dissolved	12/10/2012	10/07/2019	0	0	0	0	0	0	0	0	0	0	0	0	10,450
000000-00-0	Thomas H. Lee Equity Fund V, LP (GM)	Boston	MA	Asset was dissolved	11/01/2012	10/07/2019	0	0	0	0	0	0	0	0	0	0	0	0	7,236
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)	Boston	MA	Asset was partially disposed	11/01/2012	12/12/2019	0	0	0	0	0	0	0	7,189,661	7,189,661	0	0	0	0
000000-00-0	Thompson Street Capital Partners V, LP -PICA	St. Louis	MO	Asset was partially disposed	07/27/2018	12/30/2019	0	0	0	0	0	0	0	618,000	618,000	0	0	0	0
000000-00-0	TPG Biotechnology Partners II, L.P.	Fort Worth	TX	Asset was partially disposed	11/01/2012	12/06/2019	0	0	0	0	0	0	0	1,057,808	1,057,808	0	0	0	0
000000-00-0	TPG Biotechnology Partners III, LP	Fort Worth	TX	Asset was partially disposed	11/01/2012	11/07/2019	0	0	0	0	0	0	0	69,314	69,314	0	0	0	0
000000-00-0	TPG Healthcare Partners, L.P. - PICA	Fort Worth	TX	Asset was partially disposed	10/01/2019	12/20/2019	0	0	0	0	0	0	0	103,562	103,562	0	0	0	0
000000-00-0	TPG Partners V, L.P. (GM)	Fort Worth	TX	Asset was partially disposed	11/01/2012	12/13/2019	0	0	0	0	0	0	0	2,733,349	2,733,349	0	0	0	0
000000-00-0	TPG Partners VI, L.P. (GM)	Fort Worth	TX	Asset was partially disposed	11/01/2012	12/20/2019	0	0	0	0	0	0	0	1,769,061	1,769,061	0	0	0	0
000000-00-0	Trident VI, LP	Greenwich	CT	Asset was partially disposed	09/12/2014	12/31/2019	0	0	0	0	0	0	0	115,722	115,722	0	0	0	0
000000-00-0	Trimaran Fund II, L.L.C.	New York	NY	Asset was partially disposed	02/07/2001	11/25/2019	0	0	0	0	0	0	0	247,353	247,353	0	0	0	0
000000-00-0	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Asset was partially disposed	12/28/2017	12/30/2019	0	0	0	0	0	0	0	158,620	158,620	0	0	0	0
000000-00-0	Trivest Fund VI, L.P. -PICA	Coral Gables	FL	Asset was partially disposed	02/08/2019	12/31/2019	0	0	0	0	0	0	0	220,016	220,016	0	0	0	0
000000-00-0	Trivest Growth Investment Fund, LP -PICA	Coral Gables	FL	Asset was partially disposed	01/17/2017	12/31/2019	0	0	0	0	0	0	0	1,277,855	1,277,855	0	0	0	0
000000-00-0	TSSP Capital Solutions (A), L.P. - PICA	Dallas	TX	Asset was partially disposed	06/05/2019	12/31/2019	0	0	0	0	0	0	0	134,520	134,520	0	0	0	0
000000-00-0	TSSP Opportunities Partners IV (A), L.P. - PICA	Dallas	TX	Asset was partially disposed	01/18/2019	12/31/2019	0	0	0	0	0	0	0	146,787	146,787	0	0	0	0
000000-00-0	Vestar Capital Partners V-A, L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/12/2019	0	0	0	0	0	0	0	3,649,384	3,649,384	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Waterton Residential KJ Bond Venture I LLC -PICA	Chicago	IL	Asset was partially disposed	09/12/2016	12/31/2019	0	0	0	0	0	0	0	1,142,605	1,142,605	0	0	0	0
000000-00-0	Waterton Residential Property Venture XII, L.P. -PICA	Chicago	IL	Asset was partially disposed	02/23/2015	12/31/2019	0	0	0	0	0	0	0	1,205,764	1,205,764	0	0	0	0
000000-00-0	Westbrook Real Estate Fund X, L.P. -PICA	Palm Beach Gardens	FL	Asset was partially disposed	07/18/2016	12/31/2019	0	0	0	0	0	0	0	199,119	199,119	0	0	0	0
000000-00-0	Whitehorse Liquidity Partners (Offshore) III, L.P. - PICA	New Castle, Delaware	DE	Asset was partially disposed	10/31/2019	12/24/2019	0	0	0	0	0	0	0	156,784	156,784	0	0	0	0
000000-00-0	Wind Point Partners III, LP	Chicago	IL	Asset was dissolved	01/05/1998	03/27/2019	0	889,821	0	0	0	889,821	0	889,821	889,821	0	0	0	(889,821)
000000-00-0	Yorktown Energy Partners X, L.P.	New York	NY	Asset was partially disposed	05/31/2013	12/06/2019	0	0	0	0	0	0	0	4,472,973	4,472,973	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							23,144,884	2,691,470	0	0	0	2,691,470	0	504,946,039	484,515,783	(20,519,722)	89,466	(20,430,256)	19,603,533
000000-00-0	Cityview - Potrero Launch	San Francisco	CA	Asset was partially disposed	03/09/2018	03/31/2019	0	0	0	0	0	0	0	459,204	459,204	0	0	0	0
000000-00-0	Prudential Capital Energy Partners, LP -PICA	Chicago	IL	Asset was partially disposed	02/08/2017	12/31/2019	0	0	0	0	0	0	0	2,300,523	2,300,523	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							0	0	0	0	0	0	0	2,759,727	2,759,727	0	0	0	0
000000-00-0	PICAL HOUSING ASSOCIATES II LP	Madison	NJ	Asset was dissolved	12/28/1994	12/31/2019	102,589	58,850	0	0	0	58,850	0	161,439	0	0	(161,439)	(161,439)	0
000000-00-0	PICAL HOUSING ASSOC'S, L.P.	Madison	NJ	Asset was dissolved	06/29/1992	12/31/2019	(801)	10,704	0	0	0	10,704	0	9,903	0	0	(9,903)	(9,903)	0
000000-00-0	PLA Retail Fund I L.P.	MADISON	NJ	Asset was partially disposed	11/07/2006	12/31/2019	0	0	0	0	0	0	0	1,373	1,373	0	0	0	0
000000-00-0	PRU HOME BUILDERS CAP ASSOCS 3	Madison	NJ	Asset was dissolved	08/21/1991	12/31/2019	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Prudential US Real Estate Debt Fund, L.P. -PICA	MADISON	NJ	Asset was partially disposed	01/01/2015	12/31/2019	0	0	0	0	0	0	0	1,961,748	1,961,748	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							101,788	69,555	0	0	0	69,555	0	2,134,464	1,963,121	0	(171,343)	(171,343)	0
000000-00-0	Cityview - Elan Menlo Park	Menlo Park	CA	Asset was partially disposed	03/19/2018	03/31/2019	0	0	0	0	0	0	0	81,292	81,292	0	0	0	0
000000-00-0	Cityview - One Hundred Grand	Foster City	CA	Asset was partially disposed	03/19/2018	03/31/2019	0	0	0	0	0	0	0	249,454	249,454	0	0	0	0
000000-00-0	Impact Investments Bridges UK S.a.r.l	Luxembourg	LUX	Transfer to Schedule D	12/18/2015	12/31/2019	0	9,238,076	0	0	0	9,238,076	(15,769)	9,222,307	9,222,307	0	0	0	0
000000-00-0	Manor at Harbour Island, LLC	Tampa	FL	Asset was partially disposed	02/29/2016	12/31/2019	0	0	0	0	0	0	0	29,973,894	29,973,894	0	0	0	0
000000-00-0	PGIM Real Estate Asia Core -PICA	MADISON	NJ	Asset was partially disposed	03/24/2017	12/31/2019	0	0	0	0	0	0	0	620,507	620,507	0	0	0	0
000000-00-0	Rock Marty S.C.Sp (STAT)	Newark	NJ	Transfer to PGIM Real Estate European Core Diversified Property Fund	03/31/2019	09/30/2019	0	0	0	0	0	0	0	66,380,680	66,380,680	0	0	0	0
000000-00-0							0	0	0	0	0	0	0	0	(442,985)	0	(442,985)	(442,985)	326,593
2299999. Joint Venture Interests - Real Estate - Affiliated							0	9,238,076	0	0	0	9,238,076	(15,769)	106,528,134	106,085,149	0	(442,985)	(442,985)	326,593
000000-00-0	New Jersey Community Capital Fund #1 LLC	New Brunswick	NJ	Asset was dissolved	01/24/2013	09/06/2019	0	697,712	0	0	0	697,712	0	697,712	0	0	(697,712)	(697,712)	0
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							0	697,712	0	0	0	697,712	0	697,712	0	0	(697,712)	(697,712)	0
000000-00-0	PIP, LLC - Group Life	Atlanta	GA	Asset was partially disposed	03/31/2009	09/30/2019	0	0	0	0	0	0	0	600,000	600,000	0	0	0	0
000000-00-0	PIP, LLC - Guaranteed Products (GPSA)	Atlanta	GA	Asset was partially disposed	06/30/2009	09/30/2019	0	0	0	0	0	0	0	160,000	160,000	0	0	0	0
000000-00-0	PIP, LLC - Individual Annuities Deferred	Atlanta	GA	Asset was partially disposed	03/31/2009	09/30/2019	0	0	0	0	0	0	0	1,074,219	1,074,219	0	0	0	0
000000-00-0	Prudential Mortgage SKP REIT LLC	San Francisco	CA	Asset was partially disposed	03/26/2018	12/31/2019	0	0	0	0	0	0	0	3,671,838	3,671,838	0	0	0	0
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							0	0	0	0	0	0	0	5,506,057	5,506,057	0	0	0	0
000000-00-0	Ada Cogen Holdings LP - PICA	Morristown	NJ	Asset was partially disposed	12/10/2013	12/19/2019	0	0	0	0	0	0	0	120,037	120,037	0	0	0	0
000000-00-0	B Lab IP, LLC	Wayne	PA	Asset was partially disposed	06/07/2012	12/26/2019	0	0	0	0	0	0	0	150,000	150,000	0	0	0	0
000000-00-0	Benson Power, LLC -PICA	Silver Spring	MD	Asset was dissolved	09/30/2015	01/01/2019	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	BlackWell Exploration & Development, LLC	Dallas	TX	Asset was partially disposed	12/19/2013	12/31/2019	0	0	0	0	0	0	0	4,938,534	4,938,534	0	0	0	0
000000-00-0	Dale Bakken Partners 2012, LLC - PICA	Dallas	TX	Asset was partially disposed	12/31/2013	12/31/2019	0	0	0	0	0	0	0	714,286	714,286	0	0	0	0
000000-00-0	GulfTex Energy III, LP - PICA	San Antonio	TX	Asset was dissolved	12/31/2013	12/09/2019	1,176,083	(11,068,062)	0	0	0	(11,068,062)	0	(9,891,979)	(9,891,979)	0	0	0	10,952,050
000000-00-0	GulfTex Energy IV, LP - PICA	San Antonio	TX	Asset was partially disposed	09/07/2016	12/11/2019	0	0	0	0	0	0	0	7,751,111	7,751,111	0	0	0	0
000000-00-0	Lanai Sustainability Research Investors, LLC	Honolulu	HI	Asset was dissolved	12/12/2008	09/30/2019	0	182,680	0	0	0	182,680	0	182,680	0	0	(182,680)	(182,680)	0
000000-00-0	Modern Bank Partners LLC	New York	NY	Asset was partially disposed	12/27/2007	12/31/2019	0	0	0	0	0	0	0	111,553	111,553	0	0	0	0
000000-00-0	One Energy Enterprises LLC - PICA	Findlay	OH	Asset was partially disposed	12/30/2016	10/07/2019	0	0	0	0	0	0	0	505	505	0	0	0	0
000000-00-0	PERC Holdings 1 LLC - PICA	White Plains	NY	Asset was partially disposed	12/16/2014	12/31/2019	0	0	0	0	0	0	0	4,930,995	4,930,995	0	0	0	0
000000-00-0	Pirlo Energy Holdings, LLC	East Brunswick	NJ	Asset was partially disposed	09/12/2016	12/31/2019	0	0	0	0	0	0	0	5,536,159	5,536,159	0	0	0	0
000000-00-0	Polaris Generation LLC - PICA	Overland Park	KS	Asset was partially disposed	12/31/2014	12/31/2019	0	0	0	0	0	0	0	543,417	543,417	0	0	0	0
000000-00-0	Revelation Gas & Oil Partners, LLC- PICA	Kansas City	MO	Asset was dissolved	06/27/2014	01/01/2019	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	San Jacinto Carroll Holdings, LLC	Boston	MA	Asset was partially disposed	04/07/2015	12/19/2019	0	0	0	0	0	0	0	4,292,251	4,292,251	0	0	0	0
000000-00-0	Sky Global Power One, LLC -PICA	Houston	TX	Asset was partially disposed	04/16/2015	10/31/2019	0	0	0	0	0	0	0	340,615	340,615	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	TAPL, LLC	Dallas	TX	Asset was dissolved	12/31/2009	12/31/2019	0	0	0	0	0	0	0	0	0	0	0	0	48,072
2599999. Joint Venture Interests - Other - Unaffiliated							1,176,083	(10,885,382)	0	0	0	(10,885,382)	0	19,720,164	19,537,484	0	(182,680)	(182,680)	11,000,122
000000-00-0	Dale/P Minerals LP - PICA	Dallas	TX	Asset was partially disposed	12/31/2013	12/31/2019	0	0	0	0	0	0	0	502,497	502,497	0	0	0	0
000000-00-0	PRU Retirement Holding	Newark	NJ	Asset was partially disposed	10/10/2008	12/31/2019	0	0	0	0	0	0	0	(10,000,000)	(10,000,000)	0	0	0	0
000000-00-0	Ross Avenue Minerals 2012 LLC - PICA	Dallas	TX	Asset was partially disposed	12/31/2013	12/13/2019	0	0	0	0	0	0	0	750,000	750,000	0	0	0	0
2699999. Joint Venture Interests - Other - Affiliated							0	0	0	0	0	0	0	(8,747,503)	(8,747,503)	0	0	0	0
309588-AE-1	FARMERS EXCHANGE CAPITAL NOTES 144A - 1998	New York	NY	Asset was partially disposed	07/13/1998	09/24/2019	0	0	0	0	0	0	0	750,447	750,447	0	0	0	0
309588-AE-1	FARMERS EXCHANGE CAPITAL NOTES 144A - 2019	New York	NY	Asset was partially disposed	06/19/2019	09/24/2019	0	0	0	0	0	0	0	750,977	750,977	0	0	0	0
53079Q-AD-9	LIBERTY MUTUAL NOTES 144A - 2000	New York	NY	Asset was partially disposed	10/09/1997	09/24/2019	0	0	0	0	0	0	0	737,859	737,859	0	0	0	0
53079Q-AD-9	LIBERTY MUTUAL NOTES 144A - 2019	New York	NY	Asset was partially disposed	06/19/2019	09/24/2019	0	0	0	0	0	0	0	737,986	737,986	0	0	0	0
2799999. Surplus Debentures, etc - Unaffiliated							0	0	0	0	0	0	0	2,977,269	2,977,269	0	0	0	0
000000-00-0	Boston Capital Corporate Tax Credit Fund XXXV A Limited Partnership	Boston	MA	Asset was partially disposed	01/24/2012	12/16/2019	0	0	0	0	0	0	0	3,420,315	3,420,315	0	0	0	0
000000-00-0	Centerline Corp Partners XXXVIII, LP	New York	NY	Asset was partially disposed	02/11/2011	12/16/2019	0	0	0	0	0	0	0	1,351,044	1,351,044	0	0	0	0
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC	Indianapolis	IN	Asset was partially disposed	10/03/2011	12/16/2019	0	0	0	0	0	0	0	1,799,046	1,799,046	0	0	0	0
000000-00-0	Enterprise Housing Partners 1995 Limited Partnership	Columbia	MD	Asset was dissolved	10/22/2008	08/10/2019	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	National Equity Fund 1994 Limited Partnership	Chicago	IL	Asset was dissolved	10/22/2008	01/01/2019	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Raymond James Tax Credit Fund 42 L.L.C.	St. Petersburg	FL	Asset was partially disposed	09/27/2016	12/16/2019	0	0	0	0	0	0	0	1,329,687	1,329,687	0	0	0	0
000000-00-0	Raymond James Tax Credit Fund 43 LLC	New York	NY	Asset was partially disposed	07/02/2018	12/19/2019	0	0	0	0	0	0	0	669,179	669,179	0	0	0	0
000000-00-0	USA Institutional Tax Credit Fund LXXXVII, LP	Greenwich	CT	Asset was partially disposed	12/22/2011	12/16/2019	0	0	0	0	0	0	0	3,624,930	3,624,930	0	0	0	0
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.	Irvine	CA	Asset was partially disposed	02/28/2012	12/16/2019	0	0	0	0	0	0	0	1,691,227	1,691,227	0	0	0	0
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	13,885,428	13,885,428	0	0	0	0
000000-00-0	TCF P/MO-1, LLC	Charlotte	NC	Asset was partially disposed	05/03/2007	04/17/2019	0	0	0	0	0	0	0	(218)	(218)	0	0	0	0
3999999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	(218)	(218)	0	0	0	0
000000-00-0	RJTCF-43 State Tax Credit Fund L.L.C.	St. Petersburg	FL	Asset was partially disposed	09/18/2018	12/10/2019	0	0	0	0	0	0	0	57,868	57,868	0	0	0	0
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	57,868	57,868	0	0	0	0
P4045*-AA-0	Financiera Fortaleza SA de CV Promissory Note	Mexico City	MEX	Asset was partially disposed	12/25/2018	06/30/2019	0	0	0	0	0	0	0	2,222,222	2,278,644	56,422	0	56,422	0
4699999. Any Other Class of Assets - Unaffiliated							0	0	0	0	0	0	0	2,222,222	2,278,644	56,422	0	56,422	0
000000-00-0	Connecticut General Life Separate Accounts		CT	Asset was partially disposed	11/29/2004	12/31/2019	0	0	0	0	0	0	0	16,261,254	17,615,252	0	1,353,997	1,353,997	0
4799999. Any Other Class of Assets - Affiliated							0	0	0	0	0	0	0	16,261,254	17,615,252	0	1,353,997	1,353,997	0
4899999. Total - Unaffiliated							24,571,720	(8,959,651)	0	0	0	(8,959,651)	0	545,256,907	523,831,338	(20,463,300)	(962,269)	(21,425,569)	32,137,276
4999999. Total - Affiliated							0	9,238,076	0	0	0	9,238,076	(15,769)	122,572,957	123,483,970	0	911,012	911,012	326,593
5099999 - Totals							24,571,720	278,425	0	0	0	278,425	(15,769)	667,829,864	647,315,308	(20,463,300)	(51,257)	(20,514,557)	32,463,869

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
744355-3#-3	Prudential Realty Securities, Inc.				8BIII	NO	0	171,259	0	126.000	50.4
0799999. Subtotal - Preferred Stock - Investment Sub							0	171,259	0	XXX	XXX
0999999. Total Preferred Stocks							0	171,259	0	XXX	XXX
74408#-10-9	Pruco Life Insurance Company		79227		8BI	NO	0	1,665,359,134	0	250,000.000	100.0
000000-00-0	Prudential Legacy Insurance Company of New Jersey		13809		8BI	NO	0	251,705,417	0	5,000,000.000	100.0
000000-00-0	Prudential Retirement Insurance and Annuity Company		93629		8BI	NO	0	1,178,002,150	0	25,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							0	3,095,066,701	0	XXX	XXX
19416#-10-4	Colico II, Inc.				8BIII	NO	0	518,485,435	0	100.000	100.0
19417#-10-3	COLICO, INC.				8BIII	NO	0	2,087,835,642	0	100.000	100.0
68568@-10-9	Orchard Street Acres Inc.				8BIII	NO	0	773,039,668	0	100.000	100.0
G7613#-10-3	Rock Kensington Limited				8BIII	NO	0	28,801,582	0	1.000	100.0
L7986@-10-8	Rock Oxford S.a r.l.				8BIII	NO	0	39,973,007	0	12,500.000	100.0
L7987#-10-5	Rock UK Real Estate II S.a.r.l.				8BIII	NO	0	20,670,597	0	12,500.000	100.0
744355-2#-4	Prudential Realty Securities, Inc.				8BIII	NO	0	567,180,715	0	92.000	100.0
1699999. Subtotal - Common Stock - Investment Sub							0	4,035,986,646	0	XXX	XXX
1899999. Total Common Stocks							0	7,131,053,347	0	XXX	XXX
1999999 - Totals							0	7,131,224,606	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 9,149,225,182

2.Total amount of intangible assets nonadmitted $ 3,258,778,142

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
74443#-10-6	Pruco Life Insurance Company of New Jersey	Pruco Life Insurance Company	0	400,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ ..... NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
31405D-AS-6	FNMA POOL NO 785817		1	1,071	1,071	01/01/2020
31407F-AY-6	FNMA POOL NO 829023		1	16,808	16,883	07/01/2020
31376K-UB-0	FNMA POOL NO 357978		1	9,903	9,938	09/01/2020
31403D-C7-2	FNMA POOL NO 745394		1	819	829	11/01/2020
31407Q-DG-8	FNMA POOL NO 837203		1	13,937	14,058	03/01/2021
31409U-UU-7	FNMA POOL NO 879095		1	21,266	21,406	05/01/2021
31410T-ME-2	FNMA POOL NO 896857		1	35,527	35,641	03/01/2022
3128PH-CD-1	FHLMC POOL NO J05468		1	36,982	36,984	07/01/2022
31412Y-B3-5	FNMA POOL NO 938458		1	58,832	58,538	07/01/2022
31413D-BQ-9	FNMA POOL NO 942047		1	75,467	74,872	07/01/2022
31413D-D2-0	FNMA POOL NO 942121		1	61,019	60,541	07/01/2022
31414L-3M-8	FNMA POOL NO 969804		1	83,139	83,221	02/01/2023
3128PK-L5-1	FHLMC POOL NO J07548		1	163,440	162,729	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549		1	106,923	106,507	04/01/2023
31415A-T3-5	FNMA POOL NO 981270		1	102,770	103,180	04/01/2023
31415A-WK-3	FNMA POOL NO 981350		1	52,924	53,223	04/01/2023
31413M-HH-3	FNMA POOL NO 949432		1	62,923	63,210	05/01/2023
31415L-U4-7	FNMA POOL NO 983603		1	85,149	85,900	05/01/2023
31415T-R3-6	FNMA POOL NO 988906		1	123,717	123,623	08/01/2023
31415T-R8-5	FNMA POOL NO 988911		1	174,962	175,263	08/01/2023
31412P-GM-7	FNMA POOL NO 930904		1	109,191	109,546	04/01/2024
3128PP-UL-5	FHLMC POOL NO J10587		1	104,272	104,130	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589		1	266,490	265,988	08/01/2024
3128PP-SL-8	FHLMC POOL NO J10523		1	86,241	86,301	09/01/2024
3128PP-XT-5	FHLMC POOL NO J10690		1	90,021	89,897	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691		1	33,422	33,834	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582		1	123,679	121,974	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631		1	93,041	91,648	02/01/2025
31418T-G9-2	FNMA POOL NO AD5623		1	117,546	116,299	04/01/2025
3128PR-J9-1	FHLMC POOL NO J12088		1	188,813	185,550	05/01/2025
31412V-JX-7	FNMA POOL NO 935978		1	432,880	428,869	05/01/2025
31418Q-TE-3	FNMA POOL NO AD3248		1	190,630	188,235	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382		1	170,072	168,161	06/01/2025
3138A1-HM-6	FNMA POOL NO AH0235		1	489,851	485,872	12/01/2025
31402D-KK-5	FNMA POOL NO 725798		1	122,134	122,441	06/01/2034
31406G-ZR-3	FNMA POOL NO 809952		1	144,594	139,700	02/01/2035
31407N-QM-8	FNMA POOL NO 835760		1	95,625	95,252	09/01/2035
31410G-ML-4	FNMA POOL NO 888763		1	148,393	152,756	10/01/2037
312929-P2-2	FHLMC POOL NO A83141		1	201,115	194,233	11/01/2038
31417L-2J-3	FNMA POOL NO AC2576		1	502,215	493,759	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435		1	163,950	162,017	11/01/2039
312939-C5-8	FHLMC POOL NO A90992		1	217,693	211,923	02/01/2040
31418R-GH-8	FNMA POOL NO AD3799		1	271,738	269,306	04/01/2040
31418U-B7-8	FNMA POOL NO AD6361		1	240,829	238,814	05/01/2040
3128M7-4L-7	FHLMC POOL NO G05927		1	2,891,293	2,821,845	07/01/2040
312941-NJ-2	FHLMC POOL NO A93093		1	1,112,587	1,086,452	07/01/2040
312941-SE-8	FHLMC POOL NO A93217		1	696,972	680,339	07/01/2040
31418W-NZ-9	FNMA POOL NO AD8507		1	305,120	302,773	08/01/2040
312942-EF-8	FHLMC POOL NO A93734		1	906,857	888,506	09/01/2040
31419D-K7-5	FNMA POOL NO AE3017		1	427,079	422,461	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577		1	1,487,549	1,474,495	11/01/2040
3138AS-3T-7	FNMA POOL NO AJ1709		1	2,260,511	2,263,049	09/01/2041
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities				15,979,981	15,784,042	XXX
3199999. Total - U.S. Special Revenues Bonds				15,979,981	15,784,042	XXX
502175-B@-0	LTC Properties Inc Series C Senior Note		2	1,144,661	1,135,793	11/22/2021
373334-KG-5	GEORGIA POWER COMPANY CORPORATE		1	5,678,250	5,678,598	03/30/2020
014482-B#-9	Alexander & Baldwin, Inc. Series D Senior Note		2	266,148	265,922	03/09/2020
233851-CX-0	DAIMLER FINANCE NORTH AMERICA CORP FLOATER		1	6,393,311	6,388,833	05/05/2020
233851-CY-8	DAIMLER FINANCE NORTH AMERICA CORPORATE		1	7,100,287	7,097,398	05/05/2020
904764-AV-9	UNILEVER CAPITAL CORP CORPORATE		1	14,193,590	14,191,806	05/05/2020
806407-A#-9	Henry Schein, Inc Series 2010-A Senior Note		1	2,864,716	2,855,027	09/02/2020
D0003*-AA-1	ADM Germany GmbH Senior Note		1	3,259,202	3,227,354	02/05/2021
14913Q-2B-4	CATERPILLAR FINANCIAL SERVICES CORP FLOATER		1	8,243,713	8,234,496	09/04/2020
679580-D@-6	Old Dominion Freight Line Inc Senior Note Tranche B		2	924,181	923,376	01/04/2021
03820C-A#-2	Applied Industrial Tech, Inc. Senior Note		2	8,667,132	8,632,023	07/01/2022
80685X-AA-9	SCHLUMBERGER FINANCE CANADA LT CORP FOREIGN		1	5,291,153	5,279,446	11/20/2020
17325F-AP-3	CITIBANK NA CORP FLOATER		1	26,986,194	26,975,072	05/01/2020
233851-DH-4	DAIMLER FINANCE NORTH AMERICA CORP FLOATER		1	9,901,626	9,895,592	05/04/2020
36389*-AP-0	E J Gallo Winery SRNT		1	4,119,815	4,107,078	05/11/2020
369550-BB-3	GENERAL DYNAMICS CORP CORP FLOATER		1	7,288,905	7,283,269	05/11/2020
41284V-AA-0	HARLEY-DAVIDSON FINANCIAL CORP FLOATER		2	15,596,758	15,588,752	05/21/2020
74256L-BC-2	PRINCIPAL LFE GLB FND II CORP FLOATER		1	21,307,808	21,296,109	06/26/2020
12542R-F*-6	CHS Inc. Senior Note		2	573,560	567,896	11/23/2020
05565E-AV-7	BMW US CAP CORP LLC CORP FLOATER		1	6,397,860	6,388,833	04/12/2021
89236T-EV-3	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1	19,904,377	19,876,369	04/13/2021
90331H-NQ-2	US BANK NA CORP FLOATER		1	17,037,585	17,036,887	04/26/2021
369550-BF-4	GENERAL DYNAMICS CORP CORP FLOATER		1	7,118,134	7,098,703	05/11/2021
808513-AV-7	CHARLES SCHWAB CORP CORP FLOATER		1	16,811,652	16,795,532	05/21/2021
00120@-AB-9	AES US Wind Generation Holding Debt in a Project Term Loan A		3	132,851	132,851	06/30/2021
70342@-AE-8	Patterson Companies Inc. Senior Note		2	285,123	283,948	12/08/2021
76289#-AD-0	Rich Holdings Inc. Senior Note		2	4,247,272	4,158,542	03/31/2023
89114Q-C2-2	TORONTO-DOMINION BANK/THE CORP FRGN FLOATER		1	15,489,217	15,475,173	06/11/2020
06367T-4X-5	BANK OF MONTREAL CORP FRGN FLOATER		1	12,210,534	12,167,177	04/13/2021
78013X-KH-0	ROYAL BANK OF CANADA CORP FRGN FLOATER		1	28,480,944	28,394,812	04/30/2021
65590A-XJ-0	NORDEA BANK AB CERTIFICATE OF DEPOSIT		1	29,846,156	29,814,553	06/12/2020
2027A0-KA-6	COMMONWEALTH BANK OF AUSTRALIA CORP FRGN FLOATER		1	17,627,207	17,604,784	06/25/2020
05252A-DD-0	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN FLOATER		1	28,440,519	28,394,812	07/02/2020
F1369#-AC-7	Bureau Veritas S.A. Series C Guaranteed Senior NT		2	1,060,510	1,054,057	07/16/2020
07160#-AE-9	Orica Finance Limited Series A GTD Senior Note		2	715,575	707,106	10/25/2020
87155N-A*-0	Symrise AG Senior Note		2	1,082,801	1,067,645	11/23/2020
00084D-AS-9	ABN AMRO BANK NV CORP FRGN FLOATER		1	11,409,361	11,357,925	08/27/2021
02665W-CG-4	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1	12,786,390	12,777,666	06/16/2020
06367T-7J-3	BANK OF MONTREAL CORP FRGN FLOATER		1	28,434,186	28,394,812	07/13/2020
05565E-BB-0	BMW US CAP CORP LLC CORP FLOATER		1	16,347,972	16,327,017	08/14/2020
12542R-F#-2	CHS Inc. Senior Unsecured		2	7,080,036	6,886,438	06/09/2021
24422E-UJ-6	JOHN DEERE CAPITAL CORP CORP FLOATER		1	9,663,604	9,654,236	09/10/2021
64952W-CZ-4	NEW YORK LIFE GLOBAL FDG CORP FLOATER		1	2,988,218	2,981,455	08/06/2021
90331H-NW-9	US BANK NA CORP FLOATER		1	25,001,881	24,987,435	07/24/2020
857477-AR-4	STATE STREET CORP CORP FLOATER		1	5,137,279	5,126,460	08/18/2020
928668-AV-4	VOLKSWAGEN GROUP OF AMERICA FI CORP FLOATER		2	28,497,735	28,394,812	11/13/2020
26078J-AG-5	DOWDUPONT INC CORP FLOATER		2	10,264,615	10,222,132	11/15/2020
44932H-AJ-2	INTERNATIONAL BUSINESS MACHINE CORP FLOATER		1	14,247,079	14,197,406	11/30/2020
571903-AZ-6	MARRIOTT INTL INC NEW CORP FLOATER		2	11,164,443	11,130,766	12/01/2020
14913Q-2R-9	CATERPILLAR FINANCIAL SERVICES CORP FLOATER		1	14,021,382	13,998,643	12/07/2020
571748-BE-1	MARSH & MCLENNAN COS INC CORPORATE		1	2,449,498	2,412,616	12/29/2020
02665W-CR-0	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1	1,708,834	1,703,689	01/08/2021
89236T-FR-1	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1	3,563,111	3,549,352	01/08/2021
580589-B*-9	McGrath Rentcorp Senior Note		3	1,428,130	1,419,741	03/17/2021
911312-BH-8	UNITED PARCEL SERVICE CORP FLOATER		1	14,202,371	14,190,968	04/01/2021
74263@-AC-9	Principal US Property Sep Acct Senior Note		1	4,975,226	4,917,511	06/25/2021
69351H-AF-9	PPF Funding Senior Note		1	2,975,040	2,867,876	07/15/2021
02665W-CN-9	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1	12,573,739	12,564,704	12/10/2021

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
59862*-AD-5	Mike Albert Leasing Inc. Senior Secured Note		2	4,320,827	4,259,222	03/11/2022
C8894#-AL-9	Tolko Industries Ltd. Senior Note		3	2,338,668	2,314,177	02/22/2022
82620K-AP-8	SIEMENS FINANCIERINGSMAATSCHAP CORP FOREIGN		1	4,607,968	4,599,511	03/16/2020
902133-AV-9	Tyco Electro CORP FRGN FLOATER		1	8,127,790	8,120,916	06/05/2020
9612E0-DG-9	WESTPAC BANKING CORP CORP FRGN FLOATER		1	25,476,621	25,410,895	09/01/2020
00084D-AR-1	ABN AMRO BANK NV CORP FRGN FLOATER		1	3,474,036	3,468,587	01/19/2021
G0805#-AC-0	Aggreko Plc Senior Note		1	2,910,482	2,895,113	03/15/2021
Q9389#-AE-0	Vector Limited Senior Note		2	2,863,028	2,827,731	10/14/2021
37447#-AJ-8	Giant Eagle Inc Series 2010A Senior Note		2	3,299,271	3,281,965	06/30/2020
110122-CE-6	BRISTOL MYERS SQUIBB CO CORP FLOATER		1	1,420,279	1,419,741	11/16/2020
744516-F@-9	Public Service Company of NC SENIOR NOTE		2	11,823,678	11,763,538	02/16/2021
731068-A@-1	Polaris Industries Inc. Senior Unsecured Note		2	5,017,467	5,006,870	05/03/2021
110122-BX-5	BRISTOL MYERS SQUIBB CO CORPORATE		1	9,176,150	9,076,251	05/14/2021
217020-C@-3	Coorstek, Inc Senior Note		2	3,516,610	3,490,122	07/19/2021
98259@-AC-4	Wurth Group of North America Senior Note		1	4,156,499	4,113,844	09/22/2021
44855#-AW-0	Hy Vee, Inc. Senior Note		2	9,210,788	9,156,175	12/15/2021
39063#-AE-8	Great Lakes Hydro America LLC Dent in a Project		2	4,276,358	4,259,222	01/31/2022
110122-CF-3	BRISTOL MYERS SQUIBB CO CORP FLOATER		1	2,560,833	2,555,533	05/16/2022
86787E-BD-8	SUNTRUST BKS INC CORP FLOATER		1	13,374,631	13,345,562	05/17/2022
78355H-KM-0	RYDER SYSTEM INC SR NT CORPORATE		2	2,312,583	2,270,501	06/01/2022
04317@-AE-8	Arthur J. Gallagher & Co Senior Note		2	4,039,581	4,009,725	06/14/2022
44855#-AX-8	Hy Vee, Inc. Senior Note		2	661,815	656,088	12/14/2022
74941@-AA-3	RDO Equipment Co Senior Secured Note		3	5,231,673	5,181,662	09/18/2025
C6574#-AB-2	North West Company, Inc. Senior Secured Note		2	4,012,650	3,958,788	06/16/2021
C1465*-AF-0	CGI Group Inc Senior Note		2	2,188,148	2,171,566	12/15/2021
C0445#-AM-8	ARC Resources Ltd. Senior Unsecured Note		2	6,225,231	6,205,712	08/23/2024
C1465*-AK-9	CGI Group Inc Senior Note		2	13,958,748	13,824,838	09/12/2024
86565B-ZV-6	SUMITOMO MITSUI BANKING CORP (CERTIFICATE OF DEPOSIT		1	7,102,962	7,089,383	05/13/2021
G1108#-AE-8	The British Land Company plc Senior Note		1	4,249,526	4,202,139	09/01/2021
87946F-A*-1	Teleperformance S.A. Senior Note		2	4,826,226	4,783,862	12/09/2021
G9523#-AF-5	Weir Group plc Senior Note		2	2,238,483	2,220,256	02/16/2022
42824C-BD-0	HEWLETT-PACKARD CO CORP FLOATER		2	2,849,904	2,839,481	03/12/2021
29717P-B*-7	Essex Portfolio LP Senior Note		2	923,166	920,786	04/30/2021
92345Y-AA-4	Verisk Analytics, Inc. CORPORATE		2	1,488,188	1,481,018	05/01/2021
254687-FG-6	WALT DISNEY COMPANY CORP FLOATER		1	3,415,329	3,407,377	09/01/2021
55336V-BG-4	MPLX LP CORP FLOATER		2	3,705,035	3,691,326	09/09/2021
39526@-AC-5	Greenheck Fan Corporation Senior Secured Note		2	581,004	577,837	09/16/2021
24422E-UZ-0	JOHN DEERE CAPITAL CORP CORP FLOATER		1	3,420,830	3,407,377	06/13/2022
64952W-DH-3	NEW YORK LIFE GLOBAL FDG CORPORATE		1	7,153,307	7,090,671	07/12/2022
64952W-DJ-9	NEW YORK LIFE GLOBAL FDG CORP FLOATER		1	4,964,916	4,969,092	07/12/2022
30231G-BA-9	EXXON MOBIL CORPORATION CORP FLOATER		1	12,270,392	12,209,769	08/16/2022
30231G-BB-7	EXXON MOBIL CORPORATION CORPORATE		1	5,713,545	5,678,962	08/16/2022
06406R-AK-3	BANK OF NEW YORK MELLON CORP/T CORPORATE		1	6,153,725	6,131,484	08/23/2022
254687-FH-4	WALT DISNEY COMPANY CORP FLOATER		1	10,280,055	10,222,132	09/01/2022
037833-DL-1	APPLE COMPUTER INC CORPORATE		1	6,529,874	6,529,751	09/11/2022
56139P-AA-8	MALURUS I LLC CORP FLOATER		1	14,274,072	14,197,406	09/26/2022
59113@-AA-6	Metal Technolgies IND Inc Senior Note		2	1,353,367	1,345,486	12/09/2022
852212-AD-1	Square Butte Electric SRNT		2	1,727,606	1,722,708	01/01/2024
23340Q-4J-9	DNB BANK ASA CORP FRGN FLOATER		1	11,374,105	11,362,495	10/08/2020
86565B-G3-9	SUMITOMO MITSUI BANKING CORP (CERTIFICATE OF DEPOSIT		1	16,189,899	16,149,128	07/12/2021
89153V-AR-0	TOTAL CAPITAL INTERNATIONAL SA CORP FOREIGN		1	5,658,973	5,622,173	07/12/2021
22532X-MJ-9	CREDIT AGRICOLE CORPORATE AND CERTIFICATE OF DEPOSIT		1	7,112,830	7,089,009	09/13/2021
606822-BL-7	MITSUBISHI UFJ FINANCIAL GROUP CORP FOREIGN		1	21,543,875	21,296,109	07/18/2022
00287Y-BT-5	ABBVIE INC CORP FLOATER		2	9,947,907	9,938,184	05/21/2021
677415-CP-4	Ohio Pwr Company CORPORATE		1	1,945,153	1,943,213	10/01/2021
00287Y-BJ-7	ABBVIE INC CORP FLOATER		2	3,413,688	3,407,377	11/19/2021
278865-AL-4	Ecolab Inc CORPORATE		1	8,224,419	8,214,287	12/08/2021
571903-BC-6	MARRIOTT INTL INC NEW CORPORATE		2	3,689,176	3,684,201	10/03/2022
00287Y-BN-8	ABBVIE INC CORP FLOATER		2	4,848,548	4,827,118	11/21/2022
59862*-AF-0	Mike Albert Leasing Inc. Sr. Secured		2	7,195,530	7,192,406	12/27/2022
05252A-DE-8	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN FLOATER		1	6,415,326	6,388,833	11/21/2022
G7334*-AA-3	RPS Group plc Senior Note		2	979,011	977,934	09/30/2021
Q3915#-AF-3	Fletcher Building Ltd Senior Note		2	905,275	901,339	01/10/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				972,857,092	969,495,250	XXX
12666T-AA-4	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOATER		6	1	1	09/25/2046
126684-AA-7	COUNTRYWIDE HOME EQUITY AMBAC ABS FLOATER		1	1	1	03/25/2034
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOATER		6	1	1	06/25/2021
68402V-AC-6	OPT_AMBAC_HE ABS FLOATER		1	1	1	01/25/2037
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-18CB		1	8,333	8,370	09/25/2020
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-1		1	15,847	13,874	03/25/2020
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOATER		1	106,414	102,080	06/25/2035
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				130,596	124,326	XXX
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		1	6,928,745	7,281,406	02/10/2047
17324K-AL-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		1	213,411	213,966	11/10/2048
12591K-AB-1	COMM MORTGAGE TRUST COMM_13-CR CMBS		1	93,715	98,470	10/10/2046
54910T-AA-0	LSTAR COMMERCIAL MORTGAGE TRUS CMBS		1	1,497,940	1,499,375	03/10/2050
94988X-AR-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		1	15,666	15,678	08/15/2050
52204#-AA-9	Canal Taylor North LLC TR CTF		1	1,547,681	1,545,481	08/31/2020
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1	2,086,198	2,050,205	05/15/2045
92930R-BD-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1	3,995,803	3,947,655	11/15/2045
90268T-AC-8	UBS-CITIGROUP COMMERCIAL MORTG CMBS		1	2,826,942	2,816,453	01/10/2045
92937E-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1	9,899,416	9,726,815	03/15/2045
92890N-AV-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1	4,060,714	3,986,287	12/15/2045
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS		1	3,234,486	3,176,995	02/15/2046
90270Y-BG-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		1	908,985	895,085	03/10/2046
12626G-BH-5	COMM MORTGAGE TRUST CMBS		1	8,466,592	8,276,912	08/10/2046
36198F-AF-9	GS MORTGAGE SECURITIES TRUST CMBS		1	1,458,479	1,439,178	08/10/2046
12591K-AC-9	COMM MORTGAGE TRUST COMM_13-CR CMBS		1	1,883,537	1,856,563	10/10/2046
12630B-AY-4	COMM MORTGAGE TRUST COMM_13-CR CMBS		1	2,496,336	2,439,431	11/10/2046
17321R-AE-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		1	9,909,374	9,733,600	11/10/2046
36248G-AE-0	GS MORTGAGE SECURITIES TRUST G CMBS		1	452,813	441,239	11/10/2046
61690G-AC-5	MORGAN STANLEY BAML TRUST MSBA CMBS		1	15,335,320	15,117,090	02/15/2047
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-UB CMBS		1	6,416,041	6,276,037	03/10/2047
17322A-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		1	8,802,290	8,670,464	03/10/2047
92938V-AR-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1	5,748,420	5,602,332	03/15/2047
12591T-AC-0	COMM MORTGAGE TRUST COMM_14-LC CMBS		1	6,402,266	6,248,689	04/10/2047
36252W-AY-4	GS MORTGAGE SECURITIES TRUST CMBS		1	682,897	666,731	04/10/2047
61763K-AY-0	MORGAN STANLEY BAML TRUST MSBA CMBS		1	2,814,481	2,767,351	04/15/2047
17322V-AU-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		1	8,814,730	8,667,204	07/10/2047
46642C-AA-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		1	10,924,296	10,754,420	07/15/2047
61763U-AX-0	MORGAN STANLEY BAML TRUST CMBS		1	13,768,748	13,530,635	08/15/2047
46643A-BC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		1	4,172,310	4,128,474	09/15/2047
12592M-BG-4	COMM 2014-LC17 CMBS		1	12,252,162	11,924,546	10/10/2047
12592X-BA-3	COMM MORTGAGE TRUST COMM_15-CR CMBS		1	9,340,505	9,184,126	03/10/2048
17290X-AR-1	CITIGROUP COMMERCIAL MORTGAGE CMBS		1	2,963,510	2,944,796	04/10/2049
61760R-BB-7	MORGAN STANLEY CAPITAL I TRUST CMBS		1	15,605,868	15,523,446	07/15/2049
12631D-AZ-6	COMM MORTGAGE TRUST CMBS		1	3,871,622	3,826,924	05/10/2047
36191Y-BA-5	GS MORTGAGE SECURITIES TRUST CMBS		1	1,689,971	1,694,468	08/10/2044
92936J-BB-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1	14,330,061	14,356,721	11/15/2044
12624B-AC-0	COMM MORTGAGE TRUST CMBS		1	10,658,136	10,664,129	05/15/2045
46634S-AD-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		1	4,006,739	4,016,646	05/15/2045
61761D-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS		1	1,034,738	1,034,794	11/15/2045
12592P-BD-4	COMM MORTGAGE TRUST CMBS		1	4,095,739	4,124,183	12/10/2047
12629N-AD-7	COMM MORTGAGE TRUST COMM_15-DC CMBS		1	1,625,135	1,627,837	02/10/2048
94989A-AR-6	WELLS FARGO COMMERCIAL MORTGAG CMBS		1	1,291,762	1,291,977	12/15/2047
06541F-AX-7	BANK 2017-BNK4 CMBS		1	2,885,324	2,888,216	05/15/2050

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				231,509,900	228,973,031	XXX
161571-HJ-6	CHASE ISSUANCE TRUST ABS FLOATER		1	7,440,409	7,439,441	01/15/2022
361886-AS-3	GMF FLOORPLAN OWNER REVOLVING ABS FLOATER		1	7,412,010	7,411,046	01/18/2022
29372E-BV-9	ENTERPRISE FLEET FINANCING ASSET BACKED		1	549,344	549,007	07/20/2022
817176-AL-4	SENECA PARK CLO LTD CLO		1	1,396,197	1,394,218	07/17/2026
14889H-AJ-8	CATAMARAN CLO LTD CLO		1	5,636,452	5,640,441	10/18/2026
532619-AL-7	LIMEROCK CLO CLO		1	4,784,918	4,786,887	10/20/2026
30284@-AF-9	FNBM LLC Sr. Secured Note		1	4,762,298	4,741,934	10/09/2020
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A Series A		1	73,317	73,458	05/31/2022
02005A-GG-7	ALLY MASTER OWNER TRUST ABS FLOATER		1	4,235,816	4,230,987	06/15/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Leveraged Lease		1	68,354	68,485	09/27/2022
29372J-AB-3	ENTERPRISE FLEET FINANCING LLC ASSET BACKED		1	834,217	834,035	01/20/2023
828428-AJ-1	SILVERMORE CLO CLO		1	6,376,096	6,376,703	05/15/2026
006278-AT-2	Adams Mill CLO Ltd CLO		1	2,246,574	2,245,901	07/15/2026
87969D-AL-1	TELOS CLO LTD CLO		1	6,825,654	6,834,735	07/17/2026
361886-AX-2	GMF FLOORPLAN OWNER REVOLVING ABS FLOATER		1	5,967,445	5,962,911	07/15/2022
165183-AZ-7	CHESAPEAKE FUNDING II LLC CFII ABS FLOATER		1	1,578,582	1,579,471	08/15/2029
67514R-AL-2	OCEAN TRAILS CLO CLO		1	1,842,473	1,842,840	08/13/2025
89640P-AH-6	TRINITAS CLO I LTD CLO		1	4,452,744	4,453,209	04/15/2026
89640P-AJ-2	TRINITAS CLO I LTD CLO		1	494,567	494,801	04/15/2026
05363X-AN-7	Avery Point CLO Ltd CLO		1	3,825,559	3,828,412	07/17/2026
951680-AJ-6	WEST CLO CLO		1	2,647,272	2,649,747	07/18/2026
33883E-AL-6	FLATIRON CLO LTD CLO		1	3,519,853	3,517,315	04/15/2027
59801Q-AJ-8	MIDOCEAN CREDIT CLO I MID CLO		1	5,596,818	5,616,652	04/15/2027
87248B-AQ-7	TICP CLO Ltd CLO		1	21,534,110	21,520,353	07/20/2027
98161Y-AB-0	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1	331,942	331,840	11/16/2020
34528Q-FQ-2	FORD CREDIT FLOORPLAN MASTER O ABS FLOATER		1	7,132,124	7,127,098	09/15/2022
14314R-AC-6	CARMX_AUTO ASSET BACKED		1	1,073,462	1,072,359	10/17/2022
55316A-AC-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1	2,000,411	1,999,056	10/17/2022
65474V-AP-6	NISSAN MASTER OWNER TRUST REC ABS FLOATER		1	3,296,042	3,293,798	10/17/2022
14314A-AC-3	CARMX_AUTO ASSET BACKED		1	2,024,052	2,015,929	11/15/2022
064229-AC-1	BANK OF THE WEST AUTO TRUST BW ASSET BACKED		1	426,014	425,954	01/15/2023
02005A-GP-7	ALLY MASTER OWNER TRUST ASSET BACKED		1	9,579,747	9,511,796	01/17/2023
361886-BK-9	GMF FLOORPLAN OWNER REVOLVING ASSET BACKED		1	6,553,130	6,473,971	03/15/2023
29373E-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		1	1,523,744	1,522,105	05/22/2023
29373L-AB-7	ENTERPRISE FLEET FINANCING ASSET BACKED		1	5,686,865	5,662,000	10/20/2023
00217E-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		1	533,182	532,601	10/15/2026
165183-BB-9	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1	1,746,957	1,746,439	11/15/2029
83401B-AA-4	SOFI PROFESSIONAL LOAN PROGRAM ASSET BACKED		1	971,374	971,216	01/25/2041
63940P-AA-3	SALLIE MAE FFELP ASSET BACKED		1	2,356,350	2,349,362	02/18/2042
83406E-AB-1	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1	1,751,318	1,743,091	02/25/2042
83404R-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1	2,279,905	2,273,380	08/25/2047
05633W-AB-9	BAC San Jose DPR Funding Senior Secured Note		2	2,517,035	2,505,983	11/15/2021
59802Q-AS-7	MIDOCEAN CR CLO I CLO		1	11,342,333	11,349,003	01/15/2024
03765Y-AL-8	APIDOS CLO		1	5,735,644	5,749,950	01/15/2027
95168W-AQ-0	WEST CLO 2014-2 LTD CLO		1	1,721,257	1,724,510	01/16/2027
04965C-AJ-7	CSAM CLO		1	9,832,003	9,844,481	04/22/2027
67091Y-AJ-3	OCP CLO		1	4,745,686	4,753,472	07/15/2027
08180R-AL-9	BENEFIT STREET PARTNERS CLO LT CLO		1	13,628,723	13,640,090	07/18/2027
04941G-AL-2	ATLAS SENIOR LOAN FUND LTD CLO		1	2,827,830	2,839,481	11/17/2027
114521-AL-1	BROOKSIDE MILL CLO LTD CLO		1	9,900,385	9,938,184	01/17/2028
55953R-AL-5	BLACKROCK CLO CLO		1	21,403,024	21,438,083	01/18/2028
34531J-AB-1	FORD AUTO ASSET BACKED		1	14,339	14,333	12/15/2020
60700D-AB-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1	1,427,485	1,424,744	07/12/2021
65474V-AN-1	NISSAN MASTER OWNER TRUST REC ABS FLOATER		1	2,230,163	2,229,962	04/18/2022
43814U-AG-4	HONDA_AUTO ASSET BACKED		1	2,951,647	2,924,562	05/18/2022
60700D-AC-2	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1	2,728,129	2,697,312	09/12/2022
02007J-AC-1	ALLY AUTO ASSET BACKED		1	11,961,117	11,868,341	01/17/2023
14314X-AC-3	CARMX_AUTO ASSET BACKED		1	3,785,614	3,747,779	01/17/2023
02005A-GU-6	ALLY MASTER OWNER TRUST ASSET BACKED		1	5,229,837	5,139,432	05/15/2023
05564U-AM-2	BMW FLOORPLAN MASTER OWNER TRU ASSET BACKED		1	2,883,762	2,838,910	05/15/2023
94978#-EF-0	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2	177,452	173,646	01/03/2025
94978#-EG-8	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2	428,764	419,891	01/03/2025
94949R-AS-6	WELLFLEET CLO LTD CLO		1	13,033,391	13,075,811	04/20/2028
165183-AL-8	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1	159,086	158,330	05/15/2029
63940T-AA-5	NAVIENT FFELP ABS FLOATER		1	147,610	147,657	03/25/2067
338422-AQ-1	FLAGSHIP CLO		1	4,384,890	4,384,946	01/16/2026
36321H-AA-6	GALAXY XXIX CLO LTD CLO		1	15,147,205	15,169,177	11/15/2026
00164M-DU-4	ALM LOAN FUNDING CLO		1	4,227,220	4,228,728	04/16/2027
25820N-AA-2	DORCHESTER PK CLO LTD CLO		1	19,016,289	19,024,524	04/20/2028
50189C-AN-1	LCM LIMITED PARTNERSHIP CLO		1	9,901,140	9,938,184	04/20/2028
48273L-AB-8	KVK CLO LTD CLO		1	16,700,431	16,734,434	05/20/2029
02005A-HE-1	ALLY MASTER OWNER TRUST ASSET BACKED		1	4,458,761	4,372,459	07/17/2023
02582J-JF-8	AMERICAN EXPRESS CREDIT ACCOUN ASSET BACKED		1	7,314,387	7,183,303	02/15/2024
02582J-JH-4	AMERICAN EXPRESS CREDIT ACCOUN ASSET BACKED		1	7,199,556	7,041,345	04/15/2024
03329K-AQ-6	ANCHORAGE CAPITAL CLO LTD CLO		1	15,184,595	15,175,056	07/28/2028
04033B-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		1	1,568,715	1,555,060	08/16/2027
05522R-DA-3	BANK OF AMERICA CREDIT CARD TR ASSET BACKED		1	4,686,324	4,599,620	12/15/2023
07131X-AV-6	BATTALION CLO LTD CLO		1	5,675,139	5,672,446	07/17/2028
14313F-AD-1	CARMX_AUTO ASSET BACKED		1	8,409,341	8,290,577	06/15/2023
254683-CG-8	DISCOVER CARD MASTER TRU_07-A1 ASSET BACKED		1	6,570,541	6,444,682	01/16/2024
63940V-AA-0	EARNEST REFI STUDENT LOAN TRUS ASSET BACKED		1	1,308,473	1,304,820	06/16/2042
28851Q-AE-3	ELLINGTON CLO I LTD ECLO_17-1A CLO		1	7,591,344	7,666,599	10/15/2029
29373F-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1	3,541,753	3,525,190	02/20/2024
34530W-AA-5	FORD AUTO ASSET BACKED		1	3,861,395	3,842,843	01/15/2027
36255J-AD-6	G&M FINANCE LTD ASSET BACKED		1	3,535,416	3,492,124	05/16/2023
58772R-AD-6	MERCEDES-BENZ AUTO RECEIVABLES ASSET BACKED		1	4,129,100	4,088,711	01/17/2023
63941N-AA-7	NAVIENT FFELP ABS FLOATER		1	1,286,578	1,289,443	06/27/2067
65479G-AD-1	NISSAN AUTO ASSET BACKED		1	4,144,201	4,088,700	03/15/2023
67109W-AJ-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1	21,615,060	21,651,044	04/30/2027
67110A-AQ-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1	17,851,314	17,882,059	07/30/2027
78490D-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1	2,625,558	2,614,386	01/25/2048
83401A-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1	2,546,887	2,532,960	02/25/2048
78410B-AJ-4	SYMPHONY CLO		1	21,535,475	21,580,057	07/15/2028
89231A-AD-3	TOYOTA AUTO ASSET BACKED		1	2,506,926	2,470,081	12/15/2022
98163E-AD-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1	7,385,385	7,268,593	11/15/2023
065603-AB-8	BOTW_AUTO ASSET BACKED		1	995,340	994,419	04/15/2021
30284@-AK-8	FNBM LLC Senior Secured Note		1	2,200,713	2,158,980	06/29/2021
065603-AC-6	BOTW_AUTO ASSET BACKED		1	2,869,569	2,839,296	12/15/2022
361886-BU-7	GMF FLOORPLAN OWNER REVOLVING ASSET BACKED		1	2,268,041	2,214,707	09/15/2023
38013F-AD-3	G&M FINANCE LTD ASSET BACKED		1	5,342,602	5,252,501	10/16/2023
254683-CH-6	DISCOVER CARD MASTER TRU_07-A1 ASSET BACKED		1	9,484,110	9,256,554	03/15/2024
98162W-AD-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1	7,813,152	7,665,542	04/15/2024
29373G-AB-8	ENTERPRISE FLEET FINANCING ASSET BACKED		1	2,163,038	2,134,040	05/20/2024
254683-CK-9	DISCOVER CARD MASTER TRU_07-A1 ASSET BACKED		1	988,477	965,336	07/15/2024
29374A-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1	6,622,306	6,597,596	10/22/2024
165183-BT-0	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1	4,770,257	4,691,293	01/15/2031
78471H-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1	2,376,687	2,356,077	06/15/2048
63890B-AA-4	Navient Student Loan Trust ASSET BACKED		1	4,960,236	4,930,022	12/15/2059
63940X-AA-6	NAVIENT FFELP ABS FLOATER		1	1,998,245	1,998,510	12/27/2067
05970H-AB-3	General DPR Funding, Ltd. Senior Secured Note		1	2,809,551	2,805,407	08/15/2024
053633-AG-8	AVERY PT III CLO LTD CLO		1	691,662	690,995	01/18/2025
69700A-AA-3	PALLMER SQUARE CLO		1	1,208,494	1,205,736	10/15/2025
10302V-BA-2	BOWPK_14-1A CLO		1	1,070,040	1,069,298	11/23/2025
55818P-AL-4	MADISON PK FDG XII LTD CLO		1	2,118,763	2,117,385	07/20/2026
87249F-AC-8	TPG CLO		1	2,835,265	2,819,469	04/20/2028

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
83609J-AL-3	SOUND POINT CLO I LTD CLO		1	5,672,536	5,678,962	07/20/2028
05875F-AG-0	BALLYROCK LTD CLO		1	12,787,870	12,777,666	10/15/2028
44931A-AJ-8	ICG US CLO LTD CLO		1	11,458,925	11,499,899	10/19/2028
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO		1	8,383,712	8,373,041	10/20/2028
08179X-AL-9	BENEFIT STREET PARTNERS CLO LT CLO		1	993,702	992,277	07/15/2029
80349B-AX-5	SARATOGA INVT CORP CLO 13-1A CLO		1	21,370,539	21,296,109	01/20/2030
80285J-AC-0	SANTANDER RETAIL AUTO LEASE TR ASSET BACKED		1	7,618,413	7,580,668	01/20/2022
30284@-AN-2	FNBM LLC Senior Secured		1	24,721,756	24,399,758	02/24/2022
31680Y-AD-9	FIFTH THIRD AUTO ASSET BACKED		1	2,292,511	2,271,203	12/15/2023
02008Q-AC-4	ALLY AUTO ASSET BACKED		1	3,538,404	3,524,966	01/16/2024
34528Q-GS-7	FORD CREDIT FLOORPLAN MASTER O ASSET BACKED		1	2,391,259	2,356,512	03/15/2024
02588Q-AB-4	AMERICAN EXPRESS CARDS ASSET BACKED		1	5,367,149	5,332,110	10/15/2024
02587A-AN-4	AMERICAN EXPRESS CARDS ASSET BACKED		1	6,414,703	6,303,353	11/15/2024
34531F-AA-1	FORD AUTO ASSET BACKED		1	5,869,483	5,793,127	08/15/2028
28623D-AA-7	Elevation CLO Ltd CLO		1	10,469,343	10,470,098	04/18/2027
05364C-AW-2	Avery Point CLO Ltd CLO		1	7,086,925	7,098,703	01/15/2028
87248V-AC-4	TPG CLO		1	5,665,253	5,655,210	04/26/2028
76761R-AN-9	Riserva CLO, Ltd CLO		1	12,144,108	12,138,782	10/18/2028
89641A-AQ-8	TRINITAS CLO LTD CLO		1	2,556,364	2,555,533	10/25/2028
75885W-AS-0	Regatta II Funding LP CLO		1	9,808,696	9,796,210	01/15/2029
07132J-AL-8	BATTALION CLO LTD CLO		1	5,964,667	5,962,911	01/24/2029
55821T-AA-5	Madison Park Funding Ltd CLO		1	8,939,645	8,962,311	04/15/2029
69689A-AU-4	PALLMER SQUARE CLO CLO		1	17,308,583	17,320,836	05/21/2029
949496-BA-0	WELLFLEET CLO LTD CLO		1	5,722,969	5,728,653	07/20/2029
01749T-AE-0	ADAGIO CLO CLO		1	14,188,130	14,197,406	01/15/2030
83609R-AJ-0	SOUNDPOINT CLO CLO		1	25,125,195	25,129,409	01/23/2029
38013T-AB-7	G&M FINANCE LTD ASSET BACKED		1	4,999,515	4,997,330	10/20/2021
44935R-AB-4	HYUNDAI AUTO ASSET BACKED		1	10,740,067	10,733,069	12/15/2021
43815N-AB-0	HONDA_AUTO ASSET BACKED		1	13,002,249	13,004,091	04/15/2022
89238U-AB-6	TOYOTA AUTO ASSET BACKED		1	8,235,704	8,234,180	04/15/2022
98162G-AB-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1	13,206,560	13,202,735	07/15/2022
43815M-AC-0	HONDA_AUTO ASSET BACKED		1	1,802,927	1,802,685	06/21/2023
34528Q-HA-5	FORD CREDIT FLOORPLAN MASTER O ASSET BACKED		1	3,444,160	3,435,627	09/15/2024
29374D-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED		1	5,698,091	5,678,554	02/20/2025
51889R-AA-7	LAUREL ROAD REFI STUDENT LOAN ASSET BACKED		1	4,202,179	4,202,770	10/25/2048
83401C-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1	14,165,550	14,170,090	11/16/2048
63941M-AA-9	EARNEST REFI STUDENT LOAN TRUS ASSET BACKED		1	7,445,669	7,432,363	05/15/2068
45941Q-AB-5	International Diversified Co Senior Secured		2	1,081,465	1,074,576	11/20/2022
50184K-BE-7	LCM LIMITED PARTNERSHIP CLO		1	7,087,426	7,098,703	07/19/2027
27830B-BA-1	EATON VANCE CLO		1	7,063,704	7,098,703	01/15/2028
40436T-AL-0	Highbridge Loan Management Ltd CLO		1	4,972,142	4,969,092	01/20/2028
67515U-AQ-3	OCEAN TRAILS CLO CLO		1	5,679,020	5,678,962	07/15/2028
92330W-BA-4	Venture CDO Ltd CLO		1	5,742,772	5,749,950	10/20/2028
83609N-AL-4	SOUNDPOINT CLO CLO		1	8,515,770	8,518,444	01/23/2029
89640Y-AJ-3	TRINITAS CLO LTD CLO		1	43,881,645	44,145,428	07/25/2029
89389J-AB-8	TRANSPORTATION EQUIPMENT FINAN ASSET BACKED		1	7,967,973	7,978,583	01/24/2022
80284N-AB-4	SANTANDER AUTO ASSET BACKED		1	14,823,380	14,848,919	09/20/2022
29374W-AB-2	ENTERPRISE FLEET FINANCING ASSET BACKED		1	5,474,871	5,479,381	05/20/2025
63935C-AA-9	Navient Student Loan Trust ASSET BACKED		1	7,506,993	7,510,477	08/15/2068
14918K-AJ-6	CARLSON CLO CLO		1	14,204,681	14,197,406	10/20/2028
92558A-AJ-9	VIBRANT CLO LTD CLO		1	3,986,464	3,967,503	01/20/2029
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,054,467,772	1,052,069,583	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				2,258,965,360	2,250,662,191	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				972,857,092	969,495,250	XXX
6499999. Total - Residential Mortgage-Backed Securities				16,110,577	15,908,368	XXX
6599999. Total - Commercial Mortgage-Backed Securities				231,509,900	228,973,031	XXX
6699999. Total - Other Loan-Backed and Structured Securities				1,054,467,772	1,052,069,583	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				2,274,945,341	2,266,446,233	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	717609472, St Helena, California			866,298	870,750	
000000-00-0	717610303, East Prairie, Missouri			172,610	173,188	
000000-00-0	717610474, Portland, Arkansas			1,133,249	1,137,084	
000000-00-0	717610607, Wilmot, Arkansas			364,219	364,717	
000000-00-0	717610662, Mayersville, Mississippi			737,444	738,191	
000000-00-0	717610687, Bernie, Missouri			284,090	283,625	
000000-00-0	717610689, Hayes, South Dakota			581,775	582,870	
000000-00-0	717610704, Hickman, Kentucky			135,899	136,749	
000000-00-0	717610790, Lost Hills, California			2,718,157	2,687,285	
000000-00-0	717610827, Somerton, Arizona			226,264	221,480	
000000-00-0	717610865, Shaw, Mississippi			909,003	911,604	
000000-00-0	717611016, Sisseton, South Dakota			1,266,387	1,260,261	
000000-00-0	717611173, Shaw, Mississippi			132,611	131,660	
000000-00-0	717611187, Ortley, South Dakota			1,166,184	1,170,285	
000000-00-0	717611188, Marion, Arkansas			137,412	136,016	
000000-00-0	717611260, Brawley, California			514,356	513,416	
000000-00-0	717611398, Madera, California			2,210,601	2,195,361	
000000-00-0	706102048, Compton, California			319,318	313,400	
000000-00-0	706102103, Compton, California			189,178	186,684	
000000-00-0	706102237, Goleta, California			37,095	35,865	
000000-00-0	706102343, Lawrenceville, Georgia			224,110	221,065	
000000-00-0	706103071, Santa Barbara, California			375,726	368,786	
000000-00-0	706103612, Cockeysville, Maryland			800,641	799,096	
000000-00-0	706103872, Laurel, Maryland			9,176	9,064	
000000-00-0	706104758, Laurel, Maryland			66,690	66,633	
000000-00-0	706105652, Evansville, Indiana			15,753	15,745	
000000-00-0	706108215, White Plains, New York			1,681,538	1,691,746	
000000-00-0	706108279, Washington, District of Columbia			3,102,175	3,126,449	
000000-00-0	706108281, Owings Mills, Maryland			2,158,946	2,175,234	
000000-00-0	706108282, Wayne, New Jersey			1,856,418	1,870,424	
000000-00-0	706108283, Boulder, Colorado			1,686,820	1,699,546	
000000-00-0	706108284, Alexandria, Virginia			1,123,018	1,131,491	
000000-00-0	706108285, Fairfax, Virginia			2,433,971	2,452,334	
000000-00-0	706108289, Mira Loma, California			717,712	707,826	
000000-00-0	706108299, San Jose, California			1,740,584	1,731,915	
000000-00-0	706108311, Boston, Massachusetts			1,273,557	1,282,176	
000000-00-0	706108313, Orlando, Florida			983,905	985,386	
000000-00-0	706108334, Herndon, Virginia			2,668,115	2,675,748	
000000-00-0	706108373, North Miami Beach, Florida			93,530	93,253	
000000-00-0	706108374, Carteret, New Jersey			1,127,448	1,129,538	
000000-00-0	706108384, Danbury, Connecticut			1,380,211	1,380,569	
000000-00-0	706108385, Austin, Texas			1,154,027	1,157,112	
000000-00-0	706108396, Danbury, Connecticut			126,468	126,501	
000000-00-0	706108397, Danbury, Connecticut			64,179	64,196	

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	706108411, Houston, Texas			1,244,598	1,236,921	
000000-00-0	706108420, New York, New York			2,012,616	1,984,766	
000000-00-0	706108424, Houston, Texas			3,289,926	3,250,714	
000000-00-0	706108429, Carlisle, Pennsylvania			65,386	65,531	
000000-00-0	706108472, District Heights, Maryland			3,639,237	3,597,027	
000000-00-0	706108481, Peabody, Massachusetts			3,051,886	3,038,297	
000000-00-0	706108523, Costa Mesa, California			2,676,970	2,641,475	
000000-00-0	706108526, Dallas, Texas			1,115,321	1,107,583	
000000-00-0	706108533, Santa Fe Springs, California			515,332	513,300	
000000-00-0	706108536, Ontario, California			904,257	902,361	
000000-00-0	706108560, Portland, Oregon			1,248,730	1,244,433	
000000-00-0	706108572, Pico Rivera, California			862,933	858,750	
000000-00-0	706108573, Washington, District of Columbia			1,085,707	1,087,026	
000000-00-0	706108583, Chino, California			498,105	493,356	
000000-00-0	706108587, Novi, Michigan			808,735	803,967	
000000-00-0	706108642, Miami, Florida			9,165,075	9,085,828	
000000-00-0	706108674, Rochester, New York			466,171	461,418	
000000-00-0	706108713, Farmington, Connecticut			1,909,039	1,833,974	
000000-00-0	706108726, Ontario, California			394,894	385,517	
000000-00-0	706108728, Thousand Oaks, California			392,406	394,044	
000000-00-0	706108813, Beaverton, Oregon			1,709,221	1,660,553	
000000-00-0	706108856, Oak Brook, Illinois			8,237,040	8,207,293	
000000-00-0	706108873, Los Angeles, California			754,248	754,132	
000000-00-0	706108878, Richardson, Texas			3,919,611	3,831,316	
000000-00-0	706108909, Des Plaines, Illinois			398,801	396,773	
000000-00-0	706108919, La Grange, Illinois			612,920	609,804	
000000-00-0	706108920, Palatine, Illinois			94,878	94,395	
000000-00-0	706108930, San Diego, California			1,192,173	1,172,370	
000000-00-0	706108931, San Diego, California			2,884,369	2,815,871	
000000-00-0	706108979, Atlanta, Georgia			2,982,577	2,913,132	
000000-00-0	706108983, Ontario, California			227,203	226,037	
000000-00-0	706108997, Irvine, California			1,264,604	1,246,838	
000000-00-0	706109005, Portland, Oregon			127,626	127,285	
000000-00-0	706109009, Chicago, Illinois			1,759,248	1,749,869	
000000-00-0	706109012, River Grove, Illinois			1,423,514	1,401,048	
000000-00-0	706109013, McDonough, Georgia			77,676	77,436	
000000-00-0	706109019, Joliet, Illinois			261,279	260,473	
000000-00-0	706109020, Belcamp, Maryland			175,310	174,769	
000000-00-0	706109021, Groveport, Ohio			132,741	132,331	
000000-00-0	706109022, Groveport, Ohio			136,112	135,692	
000000-00-0	706109023, Grove City, Ohio			125,099	124,713	
000000-00-0	706109024, Memphis, Tennessee			305,803	304,860	
000000-00-0	706109025, Memphis, Tennessee			152,980	152,519	
000000-00-0	706109026, Memphis, Tennessee			109,142	108,805	
000000-00-0	706109027, Fort Worth, Texas			136,562	136,141	
000000-00-0	706109038, Belcamp, Maryland			177,917	177,368	
000000-00-0	706109116, Peabody, Massachusetts			542,006	541,052	
000000-00-0	706109117, Middletown, Pennsylvania			189,770	189,199	
000000-00-0	706109121, Phoenix, Arizona			344,093	343,399	
000000-00-0	706109123, University Park, Illinois			553,030	551,914	
000000-00-0	706109133, Richardson, Texas			212,760	207,277	
000000-00-0	706109193, O Fallon, Missouri			184,252	183,880	
000000-00-0	706109194, O Fallon, Missouri			273,838	273,285	
000000-00-0	706109195, O Fallon, Missouri			54,769	54,659	
000000-00-0	706109238, Austin, Texas			3,162,061	3,151,944	
000000-00-0	706109240, Rancho Mirage, California			941,890	938,877	
000000-00-0	706109242, Houston, Texas			1,121,298	1,117,711	
000000-00-0	706109243, Austin, Texas			1,681,947	1,676,566	
000000-00-0	706109244, Indianapolis, Indiana			784,909	782,397	
000000-00-0	706109247, Minneapolis, Minnesota			572,260	564,355	
000000-00-0	706109253, Parker, Colorado			1,250,323	1,244,906	
000000-00-0	706109256, Pittsburgh, Pennsylvania			1,278,280	1,274,190	
000000-00-0	706109304, Fort Worth, Texas			2,108,264	2,118,529	
000000-00-0	706109321, Vancouver, Washington			22,003	21,544	
000000-00-0	706109322, Gresham, Oregon			17,041	16,686	
000000-00-0	706109323, Tualatin, Oregon			7,478	7,322	
000000-00-0	706109324, Beaverton, Oregon			15,385	15,065	
000000-00-0	706109325, Salem, Oregon			20,578	20,149	
000000-00-0	706109326, Salem, Oregon			12,506	12,245	
000000-00-0	706109327, Medford, Oregon			13,701	13,415	
000000-00-0	706109328, Bend, Oregon			13,309	13,031	
000000-00-0	706109329, Tillamook, Oregon			12,891	12,622	
000000-00-0	706109330, Auburn, Washington			17,601	17,234	
000000-00-0	706109331, Yelm, Washington			15,854	15,523	
000000-00-0	706109332, Longview, Washington			30,701	30,060	
000000-00-0	706109333, Billings, Montana			32,776	32,092	
000000-00-0	706109334, Idaho Falls, Idaho			29,932	29,308	
000000-00-0	706109335, Boise, Idaho			34,987	34,257	
000000-00-0	706109336, Sparks, Nevada			39,670	38,843	
000000-00-0	706109394, Corvallis, Oregon			15,847	15,516	
000000-00-0	706109406, Georgetown, Texas			8,918,395	8,917,109	
000000-00-0	706109441, San Francisco, California			2,302,511	2,247,967	
000000-00-0	706109462, Raleigh, North Carolina			1,255,031	1,254,279	
000000-00-0	706109487, Seattle, Washington			7,421,356	7,460,801	
000000-00-0	706109680, Newnan, Georgia			2,269,649	2,257,771	
000000-00-0	706109717, Irving, Texas			1,938,774	1,910,051	
000000-00-0	706109755, Memphis, Tennessee			917,282	915,735	
000000-00-0	706109756, Memphis, Tennessee			295,965	295,466	
000000-00-0	706109757, Memphis, Tennessee			127,976	127,761	
000000-00-0	706109758, Memphis, Tennessee			270,644	270,188	
000000-00-0	706109759, Memphis, Tennessee			63,427	63,320	
000000-00-0	706109760, Memphis, Tennessee			666,887	665,763	
000000-00-0	706109863, Corte Madera, California			832,914	832,914	
000000-00-0	706109916, Washington, District of Columbia			6,442,540	6,426,981	
000000-00-0	706109920, Raleigh, North Carolina			441,645	441,365	
000000-00-0	706109961, Milford, Massachusetts			686,565	687,599	
000000-00-0	706109962, Canton, Massachusetts			675,547	676,564	
000000-00-0	706109966, Bedford, Pennsylvania			165,640	164,538	
000000-00-0	706109972, Memphis, Tennessee			176,703	174,333	
000000-00-0	706109973, Memphis, Tennessee			100,439	99,091	
000000-00-0	706109974, Memphis, Tennessee			64,584	63,717	
000000-00-0	706109975, Groveport, Ohio			65,034	64,161	
000000-00-0	706109976, Groveport, Ohio			81,012	79,925	
000000-00-0	706109977, Grove City, Ohio			38,691	38,172	
000000-00-0	706109978, Belcamp, Maryland			68,922	67,998	
000000-00-0	706109979, Belcamp, Maryland			49,230	48,570	
000000-00-0	706109980, Joliet, Illinois			126,052	124,361	
000000-00-0	706109981, McDonough, Georgia			37,331	36,830	
000000-00-0	706109982, Fort Worth, Texas			55,647	54,900	
000000-00-0	706109983, Middletown, Pennsylvania			64,991	64,119	
000000-00-0	706109984, Philadelphia, Pennsylvania			129,352	127,617	
000000-00-0	706109986, Fairburn, Georgia			92,699	91,583	
000000-00-0	706109987, University Park, Illinois			187,982	185,718	
000000-00-0	706109988, O Fallon, Missouri			11,105	10,971	
000000-00-0	706109989, O Fallon, Missouri			58,481	57,777	
000000-00-0	706109990, O Fallon, Missouri			66,448	65,648	

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	706109991, Phoenix, Arizona			46,730	46,167	
000000-00-0	706110028, Santa Fe Springs, California			384,220	378,155	
000000-00-0	706110065, Carrollton, Texas			2,062,692	2,058,212	
000000-00-0	706110102, Buena Park, California			2,131,466	2,107,290	
000000-00-0	706110135, Seattle, Washington			22,163,127	21,994,058	
000000-00-0	706110179, Peabody, Massachusetts			898,938	893,018	
000000-00-0	706110184, Reston, Virginia			2,961,704	2,926,607	
000000-00-0	706110193, Branford, Connecticut			667,741	656,808	
000000-00-0	706110200, Fremont, California			1,780,355	1,780,355	
000000-00-0	706110291, Redmond, Washington			413,077	406,539	
000000-00-0	706110310, Costa Mesa, California			17,037,002	16,830,600	
000000-00-0	706110365, Walnut Creek, California			7,478,865	7,375,581	
000000-00-0	706110388, Marquette, Michigan			14,951	14,632	
000000-00-0	706110389, Cadillac, Michigan			4,041	3,955	
000000-00-0	706110390, Baltimore, Maryland			7,071	6,921	
000000-00-0	706110391, Frederick, Maryland			30,305	29,659	
000000-00-0	706110392, Pikesville, Maryland			202	196	
000000-00-0	706110393, Vancouver, Washington			1,612	1,567	
000000-00-0	706110394, Gresham, Oregon			855	831	
000000-00-0	706110395, Tualatin, Oregon			659	640	
000000-00-0	706110396, Beaverton, Oregon			540	524	
000000-00-0	706110397, Salem, Oregon			865	840	
000000-00-0	706110398, Salem, Oregon			915	889	
000000-00-0	706110399, Medford, Oregon			1,051	1,021	
000000-00-0	706110400, Bend, Oregon			655	636	
000000-00-0	706110401, Tillamook, Oregon			861	836	
000000-00-0	706110402, Auburn, Washington			1,144	1,111	
000000-00-0	706110403, Yelm, Washington			663	644	
000000-00-0	706110404, Longview, Washington			644	626	
000000-00-0	706110405, Corvallis, Oregon			921	895	
000000-00-0	706110406, Billings, Montana			2,234	2,187	
000000-00-0	706110407, Idaho Falls, Idaho			1,229	1,194	
000000-00-0	706110408, Boise, Idaho			2,546	2,491	
000000-00-0	706110409, Sparks, Nevada			1,802	1,751	
000000-00-0	706110434, Delray Beach, Florida			4,727,736	4,727,736	
000000-00-0	706110472, Waco, Texas			8,023,517	8,024,374	
000000-00-0	706110503, Frisco, Texas			4,932,179	4,932,179	
000000-00-0	706110719, Charlotte, North Carolina			9,133,182	9,140,290	
000000-00-0	706110871, Fairport, New York			2,006,709	1,997,575	
000000-00-0	706110872, Rochester, New York			2,550,930	2,539,320	
000000-00-0	706110874, Avon, New York			410,099	408,232	
000000-00-0	706110876, Harrisburg, Pennsylvania			2,648,908	2,636,852	
000000-00-0	706110877, Lexington, South Carolina			2,318,269	2,288,622	
000000-00-0	706110878, Rochester, New York			4,358,062	4,326,802	
000000-00-0	706110882, Victor, New York			2,785,325	2,776,401	
000000-00-0	706110883, Rochester, New York			1,130,842	1,127,219	
000000-00-0	706110884, Camillus, New York			1,539,728	1,534,795	
000000-00-0	706110885, Cheektowaga, New York			5,068,177	5,051,940	
000000-00-0	706110886, Harrisburg, Pennsylvania			2,240,515	2,233,337	
000000-00-0	706110887, Fairport, New York			2,115,733	2,108,955	
000000-00-0	706110888, Rochester, New York			664,022	661,894	
000000-00-0	706110889, Avalon, Pennsylvania			802,174	799,604	
000000-00-0	706110890, Pittsburgh, Pennsylvania			2,688,396	2,679,783	
000000-00-0	706110891, Greece, New York			1,598,777	1,593,654	
000000-00-0	706110892, Buffalo, New York			345,380	344,274	
000000-00-0	706110893, Victor, New York			862,337	859,574	
000000-00-0	706110894, Canonsburg, Pennsylvania			2,065,597	2,058,979	
000000-00-0	706110895, Rochester, New York			474,619	473,099	
000000-00-0	706110896, Victor, New York			1,466,195	1,461,498	
000000-00-0	706110897, Webster, New York			2,638,260	2,629,807	
000000-00-0	706110956, Houston, Texas			2,694,648	2,683,310	
000000-00-0	706110961, Tampa, Florida			6,362,767	6,380,314	
000000-00-0	706110971, Scottsdale, Arizona			1,586,865	1,572,363	
000000-00-0	706110972, Glendale, Arizona			618,698	613,044	
000000-00-0	706110973, Littleton, Colorado			1,293,420	1,281,600	
000000-00-0	706110974, Dallas, Texas			706,961	700,500	
000000-00-0	706110975, Virginia Beach, Virginia			535,880	530,983	
000000-00-0	706110976, San Antonio, Texas			585,600	580,248	
000000-00-0	706110977, Houston, Texas			290,149	287,497	
000000-00-0	706110978, Scottsdale, Arizona			590,471	585,075	
000000-00-0	706110979, Grapevine, Texas			2,035,772	2,017,167	
000000-00-0	706110980, Geneva, Illinois			971,892	963,010	
000000-00-0	706110981, Medina, Ohio			297,457	294,738	
000000-00-0	706110982, Gilbert, Arizona			341,445	338,324	
000000-00-0	706110983, Lubbock, Texas			627,295	621,562	
000000-00-0	706110984, Andover, Minnesota			397,755	394,120	
000000-00-0	706110985, Mansfield, Texas			129,815	128,629	
000000-00-0	706110986, Frisco, Texas			405,779	402,071	
000000-00-0	706110987, Phoenix, Arizona			973,755	964,856	
000000-00-0	706110988, Lemont, Illinois			1,007,856	998,646	
000000-00-0	706110989, Solon, Ohio			360,501	357,207	
000000-00-0	706110990, Phoenix, Arizona			668,991	662,877	
000000-00-0	706110991, Mesa, Arizona			338,436	335,343	
000000-00-0	706110992, Naperville, Illinois			118,639	117,555	
000000-00-0	706110993, Cave Creek, Arizona			1,014,447	1,005,176	
000000-00-0	706110994, Katy, Texas			889,217	881,091	
000000-00-0	706110995, Fort Worth, Texas			804,680	797,326	
000000-00-0	706110996, Glendale, Arizona			387,439	383,898	
000000-00-0	706110997, Santa Clarita, California			1,491,868	1,478,234	
000000-00-0	706110998, Fort Lauderdale, Florida			1,174,781	1,164,045	
000000-00-0	706110999, Phoenix, Maryland			142,710	141,406	
000000-00-0	706111000, Gaithersburg, Maryland			531,582	526,724	
000000-00-0	706111001, Medina, Ohio			697,361	690,988	
000000-00-0	706111002, Austin, Texas			1,041,098	1,031,584	
000000-00-0	706111003, Austin, Texas			537,027	532,119	
000000-00-0	706111004, San Antonio, Texas			1,908,823	1,891,378	
000000-00-0	706111005, Cedar Park, Texas			1,467,366	1,453,956	
000000-00-0	706111006, Lantana, Texas			1,111,737	1,101,577	
000000-00-0	706111007, Parker, Colorado			174,683	173,086	
000000-00-0	706111008, Dublin, Ohio			262,005	259,611	
000000-00-0	706111009, Parker, Colorado			133,294	132,076	
000000-00-0	706111010, Pleasanton, California			404,091	400,398	
000000-00-0	706111011, Snoqualmie, Washington			294,416	291,725	
000000-00-0	706111016, Charlotte, North Carolina			11,391,282	11,357,925	
8799999. Total - Mortgage Loans on Real Estate (Schedule B type)				335,966,397	334,070,743	XXX
44855#-AT-7	Hy Vee, Inc. Series R Senior Note			4,263,288	4,262,183	01/15/2020
89233L-BZ-7	TOYOTA MOTOR FIN (NET) BV COMMERCIAL PAPER			2,839,848	2,839,481	03/20/2020
8225X2-FV-1	SHELL INTERNATIONAL FINANCE BV COMMERCIAL PAPER			2,811,461	2,811,086	06/29/2020
8225X2-FW-9	SHELL INTERNATIONAL FINANCE BV COMMERCIAL PAPER			5,622,616	5,621,857	06/30/2020
70109L-CH-7	PARKER HANNIFIN CORPORATION COMMERCIAL PAPER			2,826,650	2,827,133	03/17/2020
70109L-CJ-3	PARKER HANNIFIN CORPORATION COMMERCIAL PAPER			2,826,471	2,826,970	03/18/2020
65339M-CS-3	NEXTERA ENERGY CAPITAL HOLDING COMMERCIAL PAPER			14,124,091	14,127,011	03/26/2020
17667@-AB-2	Citizens Solar Holdings IX LLC Debt in a Project Bridge Loan			3,362,949	3,366,798	05/31/2020
B8A6PH-R0-4	CARMX_AUTO ABS FLOATER			1,339,944	1,341,655	02/14/2020
B8A6UF-SH-4	CARMX_AUTO ABS FLOATER			957,103	958,325	02/14/2020
B8A6V1-N6-3	CARMX_AUTO ABS FLOATER			2,105,626	2,108,315	02/14/2020

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
B8A6VY-DV-7	CARMX_AUTO ABS FLOATER			2,679,888	2,683,310	02/14/2020
B8A6WU-P6-6	CARMX_AUTO ABS FLOATER			2,297,047	2,299,980	02/14/2020
B8A6XR-SS-1	CARMX_AUTO ABS FLOATER			2,679,888	2,683,310	02/14/2020
B8A6YG-WX-8	CARMX_AUTO ABS FLOATER			1,339,944	1,341,655	02/14/2020
B8A6Z2-A9-5	CARMX_AUTO ABS FLOATER			3,445,570	3,449,970	02/14/2020
B8A70U-RY-6	CARMX_AUTO ABS FLOATER			4,211,252	4,216,630	02/14/2020
B8A71N-ZL-0	CARMX_AUTO ABS FLOATER			1,914,206	1,916,650	02/14/2020
B8A72J-DU-2	CARMX_AUTO ABS FLOATER			2,297,047	2,299,980	02/14/2020
B8A75R-VA-5	CARMX_AUTO ABS FLOATER			2,871,308	2,874,975	02/14/2020
B8A76G-SA-2	CARMX_AUTO ABS FLOATER			1,722,786	1,724,985	02/14/2020
8999999. Total - Short-Term Invested Assets (Schedule DA type)				68,538,981	68,582,257	XXX
B8A7CW-GY-1	AUSTRALIA AND NEW ZEALAND BANK TIME DEPOSIT			7,098,703	7,098,703	01/02/2020
9099999. Total - Cash (Schedule E Part 1 type)				7,098,703	7,098,703	XXX
61980A-AC-7	MOTIVA ENTERPRISES LLC CORPORATE			303,031	303,064	01/15/2020
89119A-A6-5	TORONTO-DOMINION BANK/THE COMMERCIAL PAPER			14,193,332	14,194,093	01/06/2020
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market			19,841,220	19,841,220	01/31/3100
B8A7AA-30-9	MERRILL LYNCH (REPO DEALER) TRI PARTY REPO FRGN	RR		3,644,614	3,644,614	03/08/2020
B8A77M-4Q-9	CARMX_AUTO ABS FLOATER			5,551,203	5,558,285	02/14/2020
B8A782-PR-7	CARMX_AUTO ABS FLOATER			2,871,313	2,874,975	02/14/2020
B8A794-GL-5	CARMX_AUTO ABS FLOATER			2,871,315	2,874,975	02/14/2020
B8A79L-EN-5	CARMX_AUTO ABS FLOATER			2,680,041	2,683,310	02/14/2020
B8A7AD-T0-5	CARMX_AUTO ABS FLOATER			3,445,800	3,449,970	02/14/2020
B8A7AX-ES-6	CARMX_AUTO ABS FLOATER			2,680,044	2,683,310	02/14/2020
B8A7C5-WG-1	CARMX_AUTO ABS FLOATER			7,465,544	7,474,934	02/14/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				65,547,456	65,582,749	XXX
000000-00-0	Interest Rate Swap			(889)	(889)	01/10/2020
000000-00-0	Interest Rate Swap			(2,192)	(2,192)	01/16/2020
000000-00-0	Interest Rate Swap			983	983	01/21/2020
000000-00-0	Interest Rate Swap			(2,216)	(2,216)	01/23/2020
000000-00-0	Interest Rate Swap			4,365	4,365	02/01/2020
000000-00-0	Interest Rate Swap			(1,539)	(1,539)	02/04/2020
000000-00-0	Interest Rate Swap			(4,970)	(4,970)	02/09/2020
000000-00-0	Interest Rate Swap			918	918	03/02/2020
000000-00-0	Interest Rate Swap			(11,264)	(11,264)	03/20/2020
000000-00-0	Interest Rate Swap			14,303	14,303	05/04/2020
000000-00-0	Interest Rate Swap			(55,159)	(55,159)	05/09/2020
000000-00-0	Interest Rate Swap			(39,456)	(39,456)	05/31/2020
000000-00-0	Interest Rate Swap			7,554	7,554	06/01/2020
000000-00-0	Interest Rate Swap			(20,800)	(20,800)	07/23/2020
000000-00-0	Interest Rate Swap			3,063	3,063	08/01/2020
000000-00-0	Interest Rate Swap			(32,243)	(32,243)	08/08/2020
000000-00-0	Interest Rate Swap			1,982	1,982	09/01/2020
000000-00-0	Interest Rate Swap			(44,848)	(44,848)	09/17/2020
000000-00-0	Interest Rate Swap			1,128	1,128	11/01/2020
000000-00-0	Interest Rate Swap			(29,753)	(29,753)	11/02/2020
000000-00-0	Interest Rate Swap			(9,045)	(9,045)	11/16/2020
000000-00-0	Interest Rate Swap			(61,557)	(61,557)	12/10/2020
000000-00-0	Interest Rate Swap			(28,749)	(28,749)	12/11/2020
000000-00-0	Interest Rate Swap			(119,112)	(119,112)	12/22/2020
000000-00-0	Interest Rate Swap			(56,711)	(56,711)	12/27/2020
000000-00-0	Interest Rate Swap			(20,656)	(20,656)	01/03/2021
000000-00-0	Interest Rate Swap			(23,570)	(23,570)	01/11/2021
000000-00-0	Interest Rate Swap			(93,667)	(93,667)	01/20/2021
000000-00-0	Interest Rate Swap			(70,296)	(70,296)	01/22/2021
000000-00-0	Interest Rate Swap			(45,864)	(45,864)	01/23/2021
000000-00-0	Interest Rate Swap			(96,914)	(96,914)	01/23/2021
000000-00-0	Interest Rate Swap			(55,015)	(55,015)	02/01/2021
000000-00-0	Interest Rate Swap			(36,752)	(36,752)	02/04/2021
000000-00-0	Interest Rate Swap			(27,269)	(27,269)	03/01/2021
000000-00-0	Interest Rate Swap			(283,636)	(283,636)	03/04/2021
000000-00-0	Interest Rate Swap			(46,063)	(46,063)	03/04/2021
000000-00-0	Interest Rate Swap			(27,787)	(27,787)	03/14/2021
000000-00-0	Interest Rate Swap			(81,595)	(81,595)	03/23/2021
000000-00-0	Interest Rate Swap			(74,746)	(74,746)	03/24/2021
000000-00-0	Interest Rate Swap			(87,082)	(87,082)	04/05/2021
000000-00-0	Interest Rate Swap			(328,743)	(328,743)	05/13/2021
000000-00-0	Interest Rate Swap			(131,411)	(131,411)	05/31/2021
000000-00-0	Interest Rate Swap			(110,420)	(110,420)	05/31/2021
000000-00-0	Interest Rate Swap			(54,713)	(54,713)	06/01/2021
000000-00-0	Interest Rate Swap			(215,797)	(215,797)	06/04/2021
000000-00-0	Interest Rate Swap			(113,710)	(113,710)	06/09/2021
000000-00-0	Interest Rate Swap			(253,809)	(253,809)	06/14/2021
000000-00-0	Interest Rate Swap			(203,434)	(203,434)	06/24/2021
000000-00-0	Interest Rate Swap			(220,250)	(220,250)	06/24/2021
000000-00-0	Interest Rate Swap			(42,006)	(42,006)	07/01/2021
000000-00-0	Interest Rate Swap			(124,171)	(124,171)	07/18/2021
000000-00-0	Interest Rate Swap			(23,625)	(23,625)	05/02/2020
000000-00-0	Interest Rate Swap			(36,031)	(36,031)	05/02/2020
000000-00-0	Interest Rate Swap			(18,102)	(18,102)	06/04/2020
000000-00-0	Interest Rate Swap			(39,601)	(39,601)	10/12/2020
000000-00-0	Interest Rate Swap			(102,688)	(102,688)	05/02/2021
000000-00-0	Interest Rate Swap			(117,242)	(117,242)	05/02/2021
000000-00-0	Interest Rate Swap			(79,647)	(79,647)	05/10/2021
000000-00-0	Interest Rate Swap			(38,799)	(38,799)	06/04/2021
000000-00-0	Interest Rate Swap			(6,117)	(6,117)	07/23/2020
000000-00-0	Interest Rate Swap			(3,850)	(3,850)	08/02/2020
000000-00-0	Interest Rate Swap			(269)	(269)	08/08/2020
000000-00-0	Interest Rate Swap			6,915	6,915	08/09/2020
000000-00-0	Interest Rate Swap			4,773	4,773	08/22/2020
000000-00-0	Interest Rate Swap			1,117	1,117	09/16/2020
000000-00-0	Interest Rate Swap			(13,787)	(13,787)	10/25/2020
000000-00-0	Interest Rate Swap			14,841	14,841	02/08/2021
000000-00-0	Interest Rate Swap			3,448	3,448	03/26/2021
000000-00-0	Interest Rate Swap			(2,341)	(2,341)	04/24/2021
000000-00-0	Interest Rate Swap			4,434	4,434	05/02/2021
000000-00-0	Interest Rate Swap			(16,880)	(16,880)	07/10/2021
000000-00-0	Interest Rate Swap			8,769	8,769	10/11/2020
000000-00-0	Interest Rate Swap			2,777	2,777	10/21/2020
000000-00-0	Interest Rate Swap			31,347	31,347	04/15/2021
000000-00-0	Interest Rate Swap			(11,080)	(11,080)	07/26/2021
000000-00-0	Interest Rate Swap			(264,489)	(264,489)	07/27/2021
000000-00-0	Interest Rate Swap			(427,913)	(427,913)	07/29/2021
000000-00-0	Interest Rate Swap			(152,826)	(152,826)	07/29/2021
000000-00-0	Interest Rate Swap			(49,224)	(49,224)	08/02/2021
000000-00-0	Interest Rate Swap			(82,911)	(82,911)	08/09/2021
000000-00-0	Interest Rate Swap			(80,606)	(80,606)	08/13/2021
000000-00-0	Interest Rate Swap			(141,274)	(141,274)	08/19/2021
000000-00-0	Interest Rate Swap			(258,006)	(258,006)	08/26/2021
000000-00-0	Interest Rate Swap			(155,229)	(155,229)	09/20/2021
000000-00-0	Interest Rate Swap			1,226	1,226	09/25/2021
000000-00-0	Interest Rate Swap			9,045	9,045	09/26/2021
000000-00-0	Interest Rate Swap			(189,766)	(189,766)	10/15/2021
000000-00-0	Interest Rate Swap			(57,193)	(57,193)	10/19/2021
000000-00-0	Interest Rate Swap			10,723	10,723	10/25/2021
000000-00-0	Interest Rate Swap			(49,202)	(49,202)	10/30/2021
000000-00-0	Interest Rate Swap			1,955	1,955	11/05/2021

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	Interest Rate Swap			5,140	5,140	11/20/2021
000000-00-0	Interest Rate Swap			(220,527)	(220,527)	11/23/2021
000000-00-0	Interest Rate Swap			(90,383)	(90,383)	12/01/2021
000000-00-0	Interest Rate Swap			(8,309)	(8,309)	12/07/2021
000000-00-0	Interest Rate Swap			19,351	19,351	12/30/2021
000000-00-0	Interest Rate Swap			(350,174)	(350,174)	01/03/2022
000000-00-0	Interest Rate Swap			(123,294)	(123,294)	01/22/2022
000000-00-0	Interest Rate Swap			(92,732)	(92,732)	01/24/2022
000000-00-0	Interest Rate Swap			(19,960)	(19,960)	01/30/2022
000000-00-0	Interest Rate Swap			(15,993)	(15,993)	01/31/2022
000000-00-0	Interest Rate Swap			(323,398)	(323,398)	02/04/2022
000000-00-0	Interest Rate Swap			8,933	8,933	02/16/2022
000000-00-0	Interest Rate Swap			(159,236)	(159,236)	02/19/2022
000000-00-0	Interest Rate Swap			(11,610)	(11,610)	03/03/2022
000000-00-0	Interest Rate Swap			(216,397)	(216,397)	03/04/2022
000000-00-0	Interest Rate Swap			(80,699)	(80,699)	03/11/2022
000000-00-0	Interest Rate Swap			(33,899)	(33,899)	04/04/2022
000000-00-0	Interest Rate Swap			(550,717)	(550,717)	05/02/2022
000000-00-0	Interest Rate Swap			(71,635)	(71,635)	05/02/2022
000000-00-0	Interest Rate Swap			(204,115)	(204,115)	05/31/2022
000000-00-0	Interest Rate Swap			(294,831)	(294,831)	05/31/2022
000000-00-0	Interest Rate Swap			(134,301)	(134,301)	06/04/2022
000000-00-0	Interest Rate Swap			(20,305)	(20,305)	06/10/2022
000000-00-0	Interest Rate Swap			(32,467)	(32,467)	07/11/2022
000000-00-0	Interest Rate Swap			(38,993)	(38,993)	08/02/2022
000000-00-0	Interest Rate Swap			25,732	25,732	08/16/2022
000000-00-0	Interest Rate Swap			39,268	39,268	08/22/2022
000000-00-0	Interest Rate Swap			42,222	42,222	09/09/2022
000000-00-0	Interest Rate Swap			(492,977)	(492,977)	09/14/2022
000000-00-0	Interest Rate Swap			6,270	6,270	09/20/2022
000000-00-0	Interest Rate Swap			18,048	18,048	10/03/2022
000000-00-0	Interest Rate Swap			3,175	3,175	11/05/2022
000000-00-0	Interest Rate Swap			1,513	1,513	12/23/2022
000000-00-0	Interest Rate Swap			(77,933)	(77,933)	01/03/2023
000000-00-0	Interest Rate Swap			(499,137)	(499,137)	01/22/2023
000000-00-0	Interest Rate Swap			(126,673)	(126,673)	02/04/2023
000000-00-0	Interest Rate Swap			(70,052)	(70,052)	03/04/2023
000000-00-0	Interest Rate Swap			(105,540)	(105,540)	05/02/2023
000000-00-0	Interest Rate Swap			(199,321)	(199,321)	05/31/2023
000000-00-0	Interest Rate Swap			(127,460)	(127,460)	06/04/2023
000000-00-0	Interest Rate Swap			(176,846)	(176,846)	07/01/2023
000000-00-0	Interest Rate Swap			(29,492)	(29,492)	08/02/2023
000000-00-0	Interest Rate Swap			(193,056)	(193,056)	04/01/2025
000000-00-0	Interest Rate Swap			(343,335)	(343,335)	05/31/2025
000000-00-0	Interest Rate Swap			267,434	267,434	09/30/2021
000000-00-0	Interest Rate Swap			337,710	337,710	01/10/2022
9299999. Total - Other Assets				(10,433,907)	(10,433,907)	XXX
9999999 - Totals				2,741,662,971	2,731,346,777	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 317,600,743 — Book/Adjusted Carrying Value $ 302,174,157
2. Average balance for the year — Fair Value $ 2,695,803,214 — Book/Adjusted Carrying Value $ 2,657,537,407

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BANK OF AMERICA - CALIFORNIA	CONCORD, CA		0.000	0	0	1,104,705	XXX
BANK OF COMMERCE	STILLWELL, OK		0.002	1,200	0	200,000	XXX
BANK OF MONTREAL	TORONTO-ONT, CAN		0.000	0	0	419,836	XXX
CARVER STATE BANK	SAVANNAH, GA		0.002	760	0	100,000	XXX
CENTRAL BANK OF KANSAS CITY - GLADSTONE	GLADSTONE, MO		0.007	76	0	100,000	XXX
CENTRAL BANK OF KANSAS CITY - ST LOUIS	ST LOUIS, MO		0.007	300	0	100,000	XXX
CITIBANK	NEW CASTLE, DE		0.000	0	0	(468,418,277)	XXX
CITIBANK - BEIJING CHINA	BEIJING, CN		0.000	0	0	103	XXX
CITIBANK - KUALA LUMPUR MALAYSIA	KUALA LUMPUR, MY		0.000	0	0	24,557	XXX
CITIBANK - NEW YORK	NEW YORK, NY		0.000	0	0	178,890,859	XXX
CITIZENS SAVINGS BANK & TRUST	NASHVILLE, TN		0.007	650	0	100,000	XXX
CITIZENS TRUST BANK	ATLANTA, GA		0.005	1,000	0	200,000	XXX
CITY NATIONAL BANK OF NEW JERSEY	NEWARK, NJ		0.003	249	0	101,959	XXX
COMMONWEALTH NATIONAL BANK	MOBILE, AL		0.002	160	0	100,000	XXX
FEDERAL HOME LOAN BANK OF BOSTON	BOSTON, MA		0.000	0	0	2,650	XXX
FEDERAL HOME LOAN BANK OF NEW YORK	NEW YORK, NY		0.000	0	0	200	XXX
FIRST INDEPENDENCE BANK OF DETROIT	DETROIT, MI		0.008	760	0	100,000	XXX
FIRST NATIONAL BANK & TRUST COMPANY	SHAWNEE, OK		0.013	1,385	0	200,000	XXX
INDUSTRIAL BANK NA	WASHINGTON, DC		0.005	450	0	100,000	XXX
INTERNATIONAL BANK OF CHICAGO	CHICAGO, IL		0.015	3,604	0	200,000	XXX
JP MORGAN CHASE BANK	NEW YORK, NY		0.000	0	0	38,471,546	XXX
JP MORGAN CHASE BANK - LONDON	LONDON, ENG		0.000	(20,550)	0	22,533,409	XXX
JP MORGAN CHASE BANK - NEW YORK	NEW YORK, NY		0.002	14,946	0	0	XXX
LIBERTY BANK AND TRUST - NEW ORLEANS	NEW ORLEANS, LA		0.008	810	0	100,000	XXX
LIBERTY BANK AND TRUST - OPELOUSAS	OPELOUSAS, LA		0.008	810	0	100,000	XXX
LUMBEE GUARANTY BANK	PEMBROKE, NC		0.010	1,200	0	200,000	XXX
MECHANICS AND FARMERS BANK	DURHAM, NC		0.002	150	0	100,000	XXX
METROPOLITAN BANK	OAKLAND, CA		0.020	1,875	0	200,000	XXX
PACIFIC GLOBAL	CHICAGO, IL		0.015	2,000	0	200,000	XXX
PNC BANK- N A	PHILADELPHIA, PA		0.000	0	0	4,807,311	XXX
RBC DEXIA INVESTOR SERVICES TRUST	TORONTO-ONT, CAN		0.000	0	0	206,103	XXX
STATE BANK OF TEXAS	DALLAS, TX		0.026	2,409	0	100,000	XXX
THE BANK OF NEW YORK MELLON	NEW YORK, NY		0.000	0	0	(18,039,730)	XXX
THE HARBOR BANK OF MARYLAND	BALTIMORE, MD		0.002	202	0	100,000	XXX
TRI-STATE BANK OF MEMPHIS	MEMPHIS, TN		0.015	100	0	100,000	XXX
UMB - BANK	KANSAS CITY, MO		0.000	0	0	283,954	XXX
UNITY NATIONAL BANK	HOUSTON, TX		0.000	251	0	100,000	XXX
WELLS FARGO - DELAWARE	WILMINGTON, DE		0.000	0	0	(4,317,165)	XXX
WELLS FARGO - NEW JERSEY	NEWARK, NJ		0.000	0	0	(180,011,616)	XXX
WELLS FARGO BANK NA - CHARLOTTE	CHARLOTTE, NC		0.000	0	0	(55,435,447)	XXX
WELLS FARGO BANK NA - SAN FRANCISCO	SAN FRANCISCO, CA		0.000	0	0	(63,858,728)	XXX
ABN AMRO BANK NV	AMSTERDAM, NETHERLANDS		0.023	507,103	0	0	XXX
AUSTRALIA AND NEW ZEALAND BANK	CAYMAN ISLANDS		0.022	752,476	1,069	25,000,000	XXX
BANK OF MONTREAL	CHICAGO, IL		0.024	666,970	0	0	XXX
BANK OF NOVA SCOTIA	TORONTO, CANADA		0.020	1,166,862	22,157	78,190,353	XXX
BANK OF TOKYO-MITSUBISHI	NEW YORK, NY		0.023	276,809	71,820	24,000,000	XXX
BNP PARIBAS SA	NEW YORK, NY		0.025	1,561,206	36,859	33,000,000	XXX
BRANCH BANKING AND TRUST COMPANY	WINSTON-SALEM, NC		0.023	296,763	0	0	XXX
CALYON	CAYMAN ISLANDS		0.022	279,756	0	0	XXX
CANADIAN IMPERIAL BANK OF COMM	NEW YORK, NY		0.021	1,211,137	4,721	2,999,810	XXX
COOPERATIEVE RABOBANK UA	NEW YORK, NY		0.019	2,722	3,507	1,600,056	XXX
CREDIT AGRICOLE CORPORATE & INVEST	CAYMAN ISLANDS		0.025	56,193	267,679	50,095,439	XXX
CREDIT INDUSTRIEL ET COMMERCIAL	NEW YORK, NY		0.022	724,603	45,943	40,999,879	XXX
CREDIT SUISSE AG	NEW YORK, NY		0.019	363,461	84,824	80,003,490	XXX
DNB BANK ASA	NEW YORK, NY		0.019	412,859	61,535	43,000,091	XXX
LLOYDS BANK CORPORATE MARKETS PLC	NEW YORK, NY		0.024	732,561	0	0	XXX
MIZUHO BANK LTD	NEW YORK, NY		0.023	1,764,455	167,947	161,776,000	XXX
MUFG BANK LTD	NEW YORK, NY		0.024	259,127	39,780	17,000,000	XXX
NATIXIS SA	NEW YORK, NY		0.022	715,087	73,980	49,004,546	XXX
NEDERLANDSE WATERSCHAPSBANK NV	THE HAGUE, NETHERLANDS		0.019	324,020	32,985	44,994,752	XXX
NORDEA BANK AB	NEW YORK, NY		0.020	546,460	92,128	57,452,672	XXX
NORINCHUKIN BANK	NEW YORK, NY		0.025	150,456	0	0	XXX
NORTHERN TR CO	CAYMAN ISLANDS		0.022	67,624	0	0	XXX
RABOBANK NEDERLAND NY	NEW YORK, NY		0.027	373,790	0	0	XXX
ROYAL BANK OF CANADA	NEW YORK, NY		0.022	377,085	0	0	XXX
SKANDINAVISKA ENSKILDA BANKEN	NEW YORK, NY		0.019	373,870	38,438	32,000,000	XXX
STANDARD CHARTERED BANK/NY	NEW YORK, NY		0.021	51,221	543	499,993	XXX
STATE STREET BANK AND TRUST CO	BOSTON, MA		0.020	127,861	18,581	36,700,000	XXX
SUMITOMO MITSUI BANKING CORP	NEW YORK, NY		0.024	1,628,647	66,192	50,000,000	XXX
SUMITOMO MITSUI TRUST BANK LTD	NEW YORK, NY		0.023	875,927	0	0	XXX
SVENSKA HANDELSBANKEN AB	NEW YORK, NY		0.024	855,166	68,650	36,753,205	XXX
SWEDBANK AB	NEW YORK, NY		0.026	147,944	0	0	XXX
TORONTO-DOMINION BANK	NEW YORK, NY		0.020	34,021	37,257	25,000,000	XXX
US BANK NA	MINNEAPOLIS, MN		0.019	456,746	34,618	41,000,000	XXX
US BANK NA	MINNEAPOLIS, MN		0.020	56,963	0	0	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	18,212,748	1,271,213	390,636,515	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	18,212,748	1,271,213	390,636,515	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	18,212,748	1,271,213	390,636,515	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	54,615,140	4. April	(24,580,798)	7. July	72,938,434	10. October	242,383,752
2. February	107,236,222	5. May	92,316,129	8. August	226,757,367	11. November	196,988,194
3. March	(117,347,098)	6. June	166,292,823	9. September	358,334,542	12. December	390,636,515

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	U.S TREASURY BILL TREASURY BILL		11/22/2019	1.350	01/21/2020	24,978,458	0	38,775
	U.S TREASURY BILL TREASURY BILL		12/27/2019	1.551	01/02/2020	999,963,056	0	36,944
	UNITED STATES TREASURY BOND		12/31/2019	9.875	03/31/2020	30,000	0	0
	CITIBANK US GOVT MMF Dollars on Deposit Cash Accoun		12/31/2019	1.900	03/31/2020	2	0	108,899
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,024,971,516	0	184,618
0599999. Total - U.S. Government Bonds						1,024,971,516	0	184,618
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		11/19/2019	1.564	01/15/2020	98,653,960	0	180,120
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		11/21/2019	1.568	01/17/2020	249,825,778	0	435,556
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		12/03/2019	1.585	02/03/2020	22,505,254	0	27,784
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		12/05/2019	1.565	01/30/2020	30,311,738	0	30,346
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		12/11/2019	1.560	02/05/2020	19,101,985	0	16,580
	FEDERAL NATL MTG ASSOC DISC NT DISCOUNT NOTE		12/30/2019	1.200	01/02/2020	199,993,333	0	6,667
	FHLMC Discount Note DISCOUNT NOTE		12/27/2019	1.350	01/02/2020	849,968,125	0	31,875
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,470,360,173	0	728,928
3199999. Total - U.S. Special Revenues Bonds						1,470,360,173	0	728,928
	STIFs - Subsidiary Accounts SSLM ALM		12/03/2019	1.560	03/31/2020	33,524,822	43,626	695,178
	AUSTRALIA & NEW ZEALAND BANKIN COMMERCIAL PAPER		11/21/2019	1.810	02/21/2020	24,935,896	0	50,278
	BNP SA (REPO DEALER) TRI PARTY REPO	RR	12/31/2019	1.580	01/02/2020	150,000,000	6,583	0
	CREDIT AGRICOLE CORPORATE TRI PARTY REPO	RR	12/31/2019	1.600	01/02/2020	90,000,000	4,000	0
	European Invmt Bk COMMERCIAL PAPER		12/03/2019	1.750	02/05/2020	37,935,347	0	51,722
	FED DESJA QUEBEC COMMERCIAL PAPER		10/17/2019	1.950	01/15/2020	19,984,833	0	82,333
	FED DESJA QUEBEC COMMERCIAL PAPER		10/17/2019	0.000	01/16/2020	39,967,500	0	164,667
	GLAXOSMITHKLINE FINANCE PLC COMMERCIAL PAPER		12/18/2019	2.000	03/06/2020	4,981,944	0	3,889
	GLAXOSMITHKLINE FINANCE PLC COMMERCIAL PAPER		12/18/2019	1.960	03/02/2020	4,983,394	0	3,811
	GLENCORE FUNDING LLC COMMERCIAL PAPER		11/19/2019	2.030	02/05/2020	4,386,326	0	10,657
	JP MORGAN USGOVT MMKT CAP MONEY MARKET		12/30/2019	1.000	03/31/2020	1,326,549	846	850
	MERRILL LYNCH (REPO DEALER) TRI PARTY REPO FRGN	M	12/09/2019	3.635	03/08/2020	12,835,492	29,809	0
	MOTIVA ENTERPRISES LLC CORPORATE	LS	10/18/2019	5.750	01/15/2020	1,067,322	28,264	(23,059)
	NETHERLANDS (KINGDOM OF) COMMERCIAL PAPER		12/27/2019	1.650	01/03/2020	24,997,708	0	5,729
	New Orleans Jazz Orchestra Inc Purchase Obligation		12/31/2019	0.000	03/31/2020	856,870	0	0
	NOMURA SECURITIES INTERNATIONA TRI PARTY REPO	RR	12/31/2019	1.570	01/02/2020	250,000,000	10,903	0
	ROYAL BANK OF CANADA COMMERCIAL PAPER		12/17/2019	1.950	03/16/2020	24,898,438	0	20,313
	SCHLUMBERGER INVESTMENT SA COMMERCIAL PAPER		12/16/2019	1.950	03/12/2020	49,807,708	0	43,333
	SUMITOMO MITSUI BANKING CORP CORP FRGN FLOATER		11/04/2019	2.352	01/17/2020	27,005,302	134,071	(54,144)
	TORONTO-DOMINION BANK/THE COMMERCIAL PAPER	LS	12/30/2019	0.000	01/06/2020	49,988,333	0	4,667
	TORONTO-DOMINION BANK/THE COMMERCIAL PAPER		10/09/2019	2.000	01/06/2020	24,993,056	0	116,667
	TORONTO-DOMINION BANK/THE COMMERCIAL PAPER		12/17/2019	1.990	03/16/2020	2,987,563	0	2,488
	TRI-PARTY TD SECURITIES TRI PARTY REPO	RR	12/31/2019	1.570	01/02/2020	140,000,000	6,106	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,021,464,403	264,207	1,179,377
	CARMX_AUTO ABS FLOATER	LS	11/15/2019	2.359	02/14/2020	19,575,000	39,795	21,153
	CARMX_AUTO ABS FLOATER	LS	11/19/2019	2.359	02/14/2020	10,125,000	20,584	7,522
	CARMX_AUTO ABS FLOATER	LS	11/27/2019	2.359	02/14/2020	10,125,000	20,584	1,368
	CARMX_AUTO ABS FLOATER	LS	12/02/2019	2.359	02/14/2020	9,450,000	17,954	0
	CARMX_AUTO ABS FLOATER	LS	12/09/2019	2.359	02/14/2020	12,150,000	17,512	0
	CARMX_AUTO ABS FLOATER	LS	12/13/2019	2.359	02/14/2020	9,450,000	9,906	0
	CARMX_AUTO ABS FLOATER	LS	12/18/2019	2.359	02/14/2020	26,325,000	22,420	0
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						97,200,000	148,755	30,043
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,118,664,403	412,962	1,209,420
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
	Pengrowth Energy Corporation Sr. Secured Revolver		12/30/2019	0.000	01/31/2020	236,147	0	0
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						236,147	0	0
6599999. Subtotal - Unaffiliated Bank Loans						236,147	0	0
7699999. Total - Issuer Obligations						3,516,796,092	264,207	2,092,923
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						97,200,000	148,755	30,043

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						236,147	0	0
8399999. Total Bonds						3,614,232,239	412,962	2,122,966
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market	LS	12/31/2019	0.000		652,105,720	822,141	691,507
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market	LS	12/16/2019	0.000		69,876,214	298,427	58,218
38141W-27-3	Goldman Sachs MMKT		12/31/2019	1.560		14,521,887	27,365	10,162
38141W-27-3	Goldman Sachs MMKT		12/30/2019	1.560		520,758	688	1,007
38141W-27-3	Goldman Sachs MMKT		12/27/2019	1.560		192,999,778	255,066	3,239,502
38141W-27-3	Goldman Sachs MMKT		12/10/2019	1.560		452,949	599	479
38141W-27-3	Goldman Sachs MMKT		12/19/2019	1.560		785,876	1,039	2,843
38141W-27-3	Goldman Sachs MMKT		12/24/2019	1.560		301,681	399	126
38141W-27-3	Goldman Sachs MMKT		12/26/2019	1.560		18,381,618	24,293	32,685
857492-70-6	STATE STR INSTL INVT TR MMKT		12/31/2019	0.000		7,339,388	0	0
8699999. Subtotal - All Other Money Market Mutual Funds						957,285,870	1,430,016	4,036,529
8899999 - Total Cash Equivalents						4,571,518,109	1,842,977	6,159,495

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	RSD by INS Code Sec. 23-63-206	0	0	148,605	156,117
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	RSD by INS Code Sec. 33-3-8 and 33-3-9 and 34-9-129	0	0	49,535	52,039
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	RSD by INS Code Sec. 680A. 140	0	0	290,381	402,891
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ	B	RSD by INS Code Sec. 17B: 18-37c&d	1,817,386	2,618,603	0	0
32. New Mexico NM	B	RSD by INS Code Sections 59A-5-18	0	0	410,970	460,306
33. New York NY			0	0	0	0
34. North Carolina NC	B	RSD by INS Code Article 5, Section 58	0	0	479,855	555,195
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR	B	RSD by Code L.P.R.A. Sec. 313	0	0	1,549,938	1,577,130
55. U.S. Virgin Islands VI	B	RSD by INS Code Title 22 Sec. 207	0	0	544,886	572,430
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	30,000	30,000
59. Subtotal	XXX	XXX	1,817,386	2,618,603	3,504,170	3,806,108
DETAILS OF WRITE-INS						
5801. Korea		RSD for a license as a foreign insurance underwriter in the Republic.	0	0	30,000	30,000
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	30,000	30,000

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SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	US GOVT LOCKHEED US GOVT LOCKHEED			4	1FE	56,248,387	100.0000	56,248,387	56,248,387	56,248,387	0	0	0	0	3.248	2.802	MJSD	14,897	1,589,537	11/29/2019	03/31/2026
912803-AT-0	United States Treasury STRIP				1	48,453,832	99.4600	152,569,124	153,390,000	149,939,310	0	8,845,277	0	0	0.000	6.183	N/A	0	0	06/29/2001	05/15/2020
912803-AY-9	United States Treasury STRIP				1	36,684,500	97.0700	126,191,407	130,000,000	115,854,091	0	6,913,917	0	0	0.000	6.249	N/A	0	0	04/20/2001	11/15/2021
912803-BL-6	United States Treasury STRIP				1	59,010,120	87.1200	244,113,305	280,200,000	178,177,984	0	10,274,700	0	0	0.000	6.029	N/A	0	0	05/22/2001	08/15/2027
912803-BM-4	United States Treasury STRIP				1	16,538,504	86.7000	53,409,125	61,600,000	39,619,778	0	2,160,051	0	0	0.000	5.686	N/A	0	0	06/30/2004	11/15/2027
912803-DG-5	United States Treasury STRIP				1	62,733,830	64.7800	140,704,875	217,200,000	91,521,810	0	3,989,607	0	0	0.000	4.507	N/A	0	0	08/11/2011	05/15/2039
912803-DH-3	United States Treasury STRIP				1	9,939,240	64.2500	23,130,000	36,000,000	14,710,940	0	655,864	0	0	0.000	4.613	N/A	0	0	05/25/2011	08/15/2039
912803-DJ-9	United States Treasury STRIP				1	10,228,186	63.6700	18,019,141	28,300,000	12,995,333	0	499,109	0	0	0.000	3.955	N/A	0	0	11/19/2013	11/15/2039
912803-DK-6	United States Treasury STRIP				1	14,356,080	63.3700	39,921,328	63,000,000	23,264,815	0	1,123,651	0	0	0.000	5.012	N/A	0	0	04/06/2010	02/15/2040
912803-DT-7	United States Treasury STRIP				1	15,911,251	60.1100	29,389,383	48,890,000	20,389,001	0	808,240	0	0	0.000	4.086	N/A	0	0	11/13/2013	08/15/2041
912803-EA-7	United States Treasury STRIP				1	35,982,241	57.4200	68,011,584	118,450,000	46,529,765	0	1,842,694	0	0	0.000	4.082	N/A	0	0	09/05/2013	02/15/2043
912803-ED-1	United States Treasury STRIP				1	170,846,668	56.6700	325,013,203	573,500,000	219,263,537	0	8,745,287	0	0	0.000	4.112	N/A	0	0	11/14/2013	08/15/2043
912803-EE-9	United States Treasury STRIP				1	79,261,694	56.3000	147,650,599	262,235,000	100,757,294	0	3,956,057	0	0	0.000	4.046	N/A	0	0	02/19/2014	11/15/2043
912803-EF-6	United States Treasury STRIP				1	12,002,832	55.9300	21,786,135	38,950,000	15,083,147	0	581,690	0	0	0.000	3.972	N/A	0	0	03/07/2014	02/15/2044
912803-EL-3	United States Treasury STRIP				1	22,980,840	54.5800	29,201,387	53,500,000	24,889,034	0	746,589	0	0	0.000	3.069	N/A	0	0	05/18/2017	02/15/2045
912803-EN-9	United States Treasury STRIP				1	2,228,020	54.2500	2,709,983	4,995,000	2,476,081	0	67,547	0	0	0.000	2.785	N/A	0	0	03/04/2016	05/15/2045
912803-EP-4	United States Treasury STRIP				1	2,809,560	53.9400	3,505,938	6,500,000	3,021,113	0	89,002	0	0	0.000	3.013	N/A	0	0	07/26/2017	08/15/2045
912803-EQ-2	United States Treasury STRIP				1	9,180,487	53.7000	11,989,223	22,325,000	10,004,191	0	305,621	0	0	0.000	3.127	N/A	0	0	03/23/2017	11/15/2045
912803-EZ-2	United States Treasury STRIP				1	174,975,678	51.4900	211,117,971	410,000,000	178,645,506	0	3,669,827	0	0	0.000	3.030	N/A	0	0	04/29/2019	08/15/2047
912810-EG-9	UNITED STATES TREASURY BOND				1	81,281,546	104.2600	64,493,883	61,860,000	63,056,666	0	(1,858,046)	0	0	8.750	5.526	FA	2,044,490	5,412,750	10/16/2008	08/15/2020
912810-EL-8	UNITED STATES TREASURY BOND				1	45,649,714	111.6300	40,353,850	36,150,000	37,540,972	0	(686,181)	0	0	8.000	5.794	MN	373,418	2,892,000	05/07/2001	11/15/2021
912810-EM-6	UNITED STATES TREASURY BOND				1	9,802,344	114.4300	11,442,969	10,000,000	9,960,159	0	12,891	0	0	7.250	7.415	FA	273,845	725,000	09/01/1992	08/15/2022
912810-EP-9	UNITED STATES TREASURY BOND				1	4,202,112	116.8100	3,589,648	3,073,000	3,600,629	0	(163,950)	0	0	7.125	1.477	FA	82,702	218,951	04/01/2016	02/15/2023
912810-ES-3	UNITED STATES TREASURY BOND				1	11,647,125	126.9700	15,109,281	11,900,000	11,812,046	0	14,129	0	0	7.500	7.681	MN	115,240	892,500	03/07/1995	11/15/2024
912810-ET-1	UNITED STATES TREASURY BOND				1	439,739	128.8900	451,117	350,000	380,785	0	(5,061)	0	0	7.625	5.623	FA	10,080	26,688	02/28/2002	02/15/2025
912810-EY-0	UNITED STATES TREASURY BOND				1	692,213	130.3600	938,588	720,000	708,047	0	1,317	0	0	6.500	6.805	MN	6,043	46,800	06/27/1997	11/15/2026
912810-EZ-7	UNITED STATES TREASURY BOND				1	9,901,901	132.1100	10,436,641	7,900,000	8,916,780	0	(118,776)	0	0	6.625	4.506	FA	197,688	523,375	11/10/2009	02/15/2027
912810-FA-1	UNITED STATES TREASURY BOND				1	4,428,118	132.3100	5,729,131	4,330,000	4,373,455	0	(4,381)	0	0	6.375	6.206	FA	104,264	276,038	11/07/1997	08/15/2027
912810-FE-3	UNITED STATES TREASURY BOND				1	18,258,543	128.7300	20,983,703	16,300,000	17,418,206	0	(103,997)	0	0	5.500	4.565	FA	338,624	896,500	01/09/2009	08/15/2028
912810-FJ-2	UNITED STATES TREASURY BOND				1	14,268,135	137.1200	16,249,313	11,850,000	13,309,192	0	(118,683)	0	0	6.125	4.550	FA	274,152	725,813	10/29/2009	08/15/2029
912810-FM-5	UNITED STATES TREASURY BOND				1	1,332,156	140.7000	1,653,262	1,175,000	1,266,675	0	(6,502)	0	0	6.250	5.263	MN	9,482	73,438	04/19/2006	05/15/2030
912810-FP-8	UNITED STATES TREASURY BOND				1	26,413,483	134.3000	32,486,414	24,190,000	25,633,605	0	(97,986)	0	0	5.375	4.700	FA	491,113	1,300,213	01/28/2009	02/15/2031
912810-FT-0	UNITED STATES TREASURY TREASURY				1	27,472,703	132.8000	41,266,629	31,075,000	28,431,718	0	101,736	0	0	4.500	5.290	FA	528,191	1,398,375	07/09/2007	02/15/2036
912810-PT-9	UNITED STATES TREASURY TREASURY				1	2,313,800	137.7800	3,465,198	2,515,000	2,364,024	0	5,312	0	0	4.750	5.287	FA	45,123	119,463	06/12/2007	02/15/2037
912810-PU-6	UNITED STATES TREASURY TREASURY				1	1,116,005	141.7300	1,495,298	1,055,000	1,100,590	0	(1,679)	0	0	5.000	4.635	MN	6,811	52,750	06/25/2008	05/15/2037
912810-QA-9	UNITED STATES TREASURY TREASURY				1	368,020	120.0300	420,109	350,000	365,135	0	(567)	0	0	3.500	3.196	FA	4,627	12,250	07/18/2014	02/15/2039
912810-QX-9	UNITED STATES TREASURY TREASURY				1	985,326	107.0200	1,225,329	1,145,000	1,008,394	0	3,897	0	0	2.750	3.519	FA	11,893	31,488	06/28/2013	08/15/2042
912810-QY-7	UNITED STATES TREASURY TREASURY				1	64,258,055	106.9700	67,443,797	63,050,000	64,133,191	0	(34,126)	0	0	2.750	2.649	MN	223,879	1,733,875	09/16/2016	11/15/2042
912810-RB-6	UNITED STATES TREASURY TREASURY				1	72,530,185	109.1700	77,299,146	70,805,000	72,360,209	0	(47,791)	0	0	2.875	2.746	MN	262,844	2,035,644	05/31/2016	05/15/2043
912810-RD-2	UNITED STATES TREASURY TREASURY				1	15,995,559	125.3100	18,671,563	14,900,000	15,961,804	0	(28,811)	0	0	3.750	3.315	MN	72,146	558,750	11/16/2018	11/15/2043
912810-RG-5	UNITED STATES TREASURY TREASURY				1	33,149,080	118.6100	37,115,246	31,292,000	32,933,309	0	(44,732)	0	0	3.375	3.068	MN	136,365	1,056,105	11/21/2014	05/15/2044
912810-RJ-9	UNITED STATES TREASURY TREASURY				1	54,576,656	111.7300	52,962,094	47,400,000	53,937,007	0	(193,587)	0	0	3.000	2.271	MN	183,610	1,422,000	08/09/2016	11/15/2044
912810-RK-6	UNITED STATES TREASURY TREASURY				1	129,070,393	102.3000	132,525,602	129,550,000	129,119,307	0	7,952	0	0	2.500	2.515	FA	1,223,332	3,238,750	08/03/2016	02/15/2045
912810-RM-2	UNITED STATES TREASURY TREASURY				1	299,958,248	111.9200	312,407,530	279,130,000	298,111,695	0	(536,974)	0	0	3.000	2.625	MN	1,081,245	8,373,900	12/10/2018	05/15/2045
912810-RN-0	UNITED STATES TREASURY TREASURY				1	515,277,878	109.5800	544,378,646	496,795,000	513,556,967	0	(483,703)	0	0	2.875	2.685	FA	5,394,883	14,282,856	11/16/2017	08/15/2045
912810-RP-5	UNITED STATES TREASURY TREASURY				1	12,168,750	112.1200	13,455,000	12,000,000	12,158,913	0	(4,064)	0	0	3.000	2.927	MN	46,484	360,000	07/07/2017	11/15/2045
912810-RQ-3	UNITED STATES TREASURY TREASURY				1	4,688,383	102.3400	5,424,219	5,300,000	4,728,181	0	14,027	0	0	2.500	3.106	FA	50,048	132,500	02/01/2017	02/15/2046
912810-RS-9	UNITED STATES TREASURY TREASURY				1	18,951,543	102.3400	21,579,180	21,085,000	19,084,014	0	48,975	0	0	2.500	3.021	MN	68,063	527,125	12/30/2016	05/15/2046
912810-RT-7	UNITED STATES TREASURY TREASURY				1	100,257,162	97.4400	102,557,841	105,255,000	100,636,486	0	121,210	0	0	2.250	2.476	FA	894,525	2,368,238	10/13/2016	08/15/2046
912810-RU-4	UNITED STATES TREASURY TREASURY				1	71,573,336	109.9700	80,827,031	73,500,000	71,628,745	0	43,797	0	0	2.875	3.013	MN	272,849	2,113,125	12/14/2018	11/15/2046
912810-RY-6	UNITED STATES TREASURY TREASURY				1	48,252,734	107.5200	49,618,461	46,150,000	48,234,327	0	(18,407)	0	0	2.750	2.521	FA	479,371	439,313	11/08/2019	08/15/2047
912810-RZ-3	UNITED STATES TREASURY TREASURY				1	105,619,375	107.5000	121,475,000	113,000,000	105,883,319	0	158,823	0	0	2.750	3.088	MN	401,243	3,107,500	04/27/2018	11/15/2047
912810-SA-7	UNITED STATES TREASURY TREASURY				1	63,959,375	112.7300	73,277,344	65,000,000	63,998,249	0	22,100	0	0	3.000	3.082	FA	736,549	1,950,000	03/23/2018	02/15/2048
912810-SC-3	UNITED STATES TREASURY TREASURY				1	51,095,625	115.4500	58,049,831	50,280,000	51,067,839	0	(17,329)	0	0	3.125	3.042	MN	202,881	1,571,250	11/08/2018	05/15/2048
912810-SE-9	UNITED STATES TREASURY TREASURY				1	35,750,339	120.9500	40,265,295	33,290,000	35,702,997	0	(47,342)	0	0	3.375	2.998	MN	145,072	1,123,538	01/31/2019	11/15/2048
912810-SF-6	UNITED STATES TREASURY TREASURY				1	48,953,125	113.1100	56,554,688	50,000,000	48,970,427	0	17,302	0	0	3.000	3.108	FA	566,576	750,000	03/01/2019	02/15/2049
912810-SH-2	UNITED STATES TREASURY TREASURY				1	14,106,781	110.5300	13,180,852	11,925,000	14,089,694	0	(17,087)	0	0	2.875	2.049	MN	44,268	171,422	09/18/2019	05/15/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-SK-5	UNITED STATES TREASURY TREASURY	RA			1	113,575,000	99.9800	111,982,500	112,000,000	113,568,822	0	(6,178)	0	0	2.375	2.310	MN	343,462	0	11/14/2019	11/15/2049
912828-4K-3	UNITED STATES TREASURY TREASURY	M			1	35,888,801	99.9900	35,885,491	35,890,000	35,889,664	0	772	0	0	1.559	2.018	JAJO	98,263	823,281	07/31/2018	04/30/2020
912828-4X-5	UNITED STATES TREASURY TREASURY	C			1	7,907,188	103.9200	8,313,750	8,000,000	7,929,086	0	17,975	0	0	2.750	3.007	FA	74,341	220,000	10/11/2018	08/31/2023
912828-5B-2	UNITED STATES TREASURY TREASURY	C			1	5,723,385	100.8200	5,782,045	5,735,000	5,730,281	0	5,980	0	0	2.750	2.859	MS	40,074	157,713	10/31/2018	09/30/2020
912828-5H-9	UNITED STATES TREASURY TREASURY				1	0	0.0000	0	0	0	0	0	0	0	1.606	0.000	JAJO	0	243	12/01/2019	10/31/2020
912828-5M-8	UNITED STATES TREASURY TREASURY	M			1	14,902,907	110.0500	15,725,698	14,290,000	14,852,112	0	(50,795)	0	0	3.125	2.625	MN	57,661	446,563	01/31/2019	11/15/2028
912828-5Q-9	UNITED STATES TREASURY TREASURY	C			1	2,999,766	100.9900	3,029,766	3,000,000	2,999,857	0	109	0	0	2.750	2.754	MN	7,213	82,500	12/11/2018	11/30/2020
912828-6C-9	UNITED STATES TREASURY TREASURY				1	198,287,255	101.9000	198,386,069	194,690,000	198,202,917	0	(84,337)	0	0	2.500	1.631	FA	1,838,445	0	12/19/2019	02/15/2022
912828-6G-0	UNITED STATES TREASURY TREASURY				1	149,081,067	102.8600	148,832,373	144,695,000	149,009,718	0	(71,350)	0	0	2.375	1.631	FA	1,161,237	0	12/05/2019	02/29/2024
912828-6T-2	UNITED STATES TREASURY TREASURY	RA			1	99,921,875	104.0200	104,015,625	100,000,000	99,925,051	0	3,176	0	0	2.375	2.384	MN	306,662	1,187,500	05/22/2019	05/15/2029
912828-7G-9	UNITED STATES TREASURY TREASURY				1	427,865,948	100.0200	428,076,839	428,000,000	427,883,155	0	17,208	0	0	1.746	2.086	JAJO	1,309,656	2,292,171	10/04/2019	07/31/2021
912828-C5-7	UNITED STATES TREASURY TREASURY	M			1	28,881,602	100.7600	28,565,947	28,350,000	28,458,197	0	(85,594)	0	0	2.250	1.937	MS	162,083	626,625	04/22/2019	03/31/2021
912828-G3-8	UNITED STATES TREASURY TREASURY	RA			1	85,937,988	102.6200	88,360,125	86,100,000	86,015,393	0	15,996	0	0	2.250	2.271	MN	250,139	1,937,250	12/04/2014	11/15/2024
912828-J2-7	UNITED STATES TREASURY TREASURY	RA			1	145,090,277	101.4600	149,198,309	147,050,000	145,897,977	0	210,204	0	0	2.000	2.162	FA	1,110,867	2,941,000	01/14/2016	02/15/2025
912828-M5-6	UNITED STATES TREASURY TREASURY	RA			1	18,590,172	102.7300	18,954,492	18,450,000	18,537,021	0	(13,780)	0	0	2.250	2.164	MN	53,601	415,125	01/11/2016	11/15/2025
912828-R2-8	UNITED STATES TREASURY TREASURY	SD			1	97,285	100.0100	100,008	100,000	98,504	0	429	0	0	1.625	2.092	AO	277	1,625	02/07/2017	04/30/2023
912828-TY-6	UNITED STATES TREASURY TREASURY				1	66,077,344	100.0700	66,046,407	66,000,000	66,073,685	0	(3,659)	0	0	1.625	1.585	MN	138,482	0	11/14/2019	11/15/2022
912828-VB-3	UNITED STATES TREASURY TREASURY	RA			1	45,524,666	100.3900	47,434,570	47,250,000	46,528,810	0	203,543	0	0	1.750	2.222	MN	106,767	826,875	11/05/2014	05/15/2023
912828-VS-6	UNITED STATES TREASURY TREASURY	RA			1	20,337,371	103.0100	20,550,059	19,950,000	20,119,415	0	(44,467)	0	0	2.500	2.254	FA	188,387	498,750	11/13/2014	08/15/2023
912828-WE-6	UNITED STATES TREASURY TREASURY	M			1	23,508,092	104.0800	25,009,973	24,030,000	23,806,571	0	53,499	0	0	2.750	3.003	MN	85,326	660,825	11/25/2013	11/15/2023
912828-XB-1	UNITED STATES TREASURY TREASURY	M			1	24,581,055	102.0800	25,519,531	25,000,000	24,748,861	0	43,333	0	0	2.125	2.325	MN	68,595	531,250	12/29/2015	05/15/2025
912828-Y5-3	UNITED STATES TREASURY TREASURY	M			1	186,963,355	99.9700	186,890,481	186,950,000	186,953,350	0	(6,165)	0	0	1.569	2.057	JAJO	515,068	4,307,407	08/22/2018	07/31/2020
912833-4S-6	UNITED STATES TREASURY STRIP	@			1	3,967,270	77.9100	8,960,117	11,500,000	6,487,307	0	311,816	0	0	0.000	4.987	N/A	0	0	01/06/2010	08/15/2031
912833-4T-4	UNITED STATES TREASURY STRIP	M			1	10,315,962	76.9600	20,779,453	27,000,000	16,152,935	0	669,361	0	0	0.000	4.278	N/A	0	0	11/10/2009	02/15/2032
912833-4V-9	UNITED STATES TREASURY STRIP	M			1	9,367,080	75.0400	19,511,172	26,000,000	14,703,340	0	623,507	0	0	0.000	4.382	N/A	0	0	11/10/2009	02/15/2033
912833-4W-7	UNITED STATES TREASURY STRIP	@RA			1	28,422,405	73.7900	44,497,160	60,300,000	35,882,674	0	1,341,593	0	0	0.000	3.847	N/A	0	0	11/18/2013	08/15/2033
912833-4X-5	UNITED STATES TREASURY STRIP	@RA			1	25,779,420	72.8400	59,000,274	81,000,000	41,654,423	0	1,914,056	0	0	0.000	4.760	N/A	0	0	01/15/2010	02/15/2034
912833-4Y-3	UNITED STATES TREASURY STRIP	C			1	2,224,500	71.6900	5,376,855	7,500,000	3,703,000	0	174,485	0	0	0.000	4.885	N/A	0	0	06/09/2009	08/15/2034
912833-4Z-0	UNITED STATES TREASURY STRIP	@RA			1	17,051,994	70.9200	27,409,795	38,650,000	21,583,444	0	815,739	0	0	0.000	3.890	N/A	0	0	11/18/2013	02/15/2035
912833-5A-4	UNITED STATES TREASURY STRIP	@RA			1	11,948,280	69.9300	24,476,758	35,000,000	18,430,278	0	740,141	0	0	0.000	4.142	N/A	0	0	12/10/2009	08/15/2035
912833-5B-2	UNITED STATES TREASURY STRIP	@RA			1	42,835,174	69.0100	85,362,665	123,700,000	61,391,190	0	2,602,202	0	0	0.000	4.380	N/A	0	0	11/15/2013	02/15/2036
912833-7E-4	UNITED STATES TREASURY STRIP	@RA			1	18,551,451	67.9900	31,342,598	46,100,000	24,081,655	0	922,604	0	0	0.000	3.945	N/A	0	0	11/18/2013	08/15/2036
912833-7F-1	UNITED STATES TREASURY STRIP	@RA			1	24,950,080	67.0600	55,323,340	82,500,000	38,540,527	0	1,673,073	0	0	0.000	4.488	N/A	0	0	11/15/2010	02/15/2037
912833-7N-4	UNITED STATES TREASURY STRIP	@RA			1	12,438,690	79.7200	26,305,899	33,000,000	19,924,821	0	903,514	0	0	0.000	4.695	N/A	0	0	11/05/2009	11/15/2030
912833-7P-9	UNITED STATES TREASURY STRIP	@RA			1	6,595,660	78.4800	14,910,547	19,000,000	10,811,967	0	522,941	0	0	0.000	5.020	N/A	0	0	01/11/2010	05/15/2031
912833-7S-3	UNITED STATES TREASURY STRIP	@RA			1	9,882,750	75.5500	18,887,695	25,000,000	15,121,232	0	579,234	0	0	0.000	3.944	N/A	0	0	02/10/2009	11/15/2032
912833-7T-1	UNITED STATES TREASURY STRIP	@RA			1	11,441,134	74.3600	26,027,148	35,000,000	18,675,945	0	856,834	0	0	0.000	4.752	N/A	0	0	11/10/2009	05/15/2033
912833-7U-8	UNITED STATES TREASURY STRIP	@RA			1	10,285,503	73.3200	23,094,668	31,500,000	16,539,402	0	749,910	0	0	0.000	4.695	N/A	0	0	12/29/2009	11/15/2033
912833-7V-6	UNITED STATES TREASURY STRIP	@RA			1	7,510,000	72.4400	14,488,281	20,000,000	11,444,036	0	436,001	0	0	0.000	3.922	N/A	0	0	02/26/2009	05/15/2034
912833-7W-4	UNITED STATES TREASURY STRIP	@RA			1	20,079,346	71.4600	46,929,405	65,675,000	32,549,183	0	1,499,707	0	0	0.000	4.773	N/A	0	0	02/05/2010	11/15/2034
912833-KZ-2	UNITED STATES TREASURY STRIP	@RA			1	5,399,072	99.4000	11,132,625	11,200,000	10,985,498	0	553,706	0	0	0.000	5.246	N/A	0	0	04/11/2006	05/15/2020
912833-LD-0	UNITED STATES TREASURY STRIP	C			1	5,351,300	97.8700	12,233,887	12,500,000	11,647,205	0	584,583	0	0	0.000	5.216	N/A	0	0	12/02/2004	05/15/2021
912833-LG-3	UNITED STATES TREASURY STRIP	@RA			1	23,430,800	96.6200	38,650,000	40,000,000	36,516,852	0	1,534,472	0	0	0.000	4.339	N/A	0	0	08/28/2009	02/15/2022
912833-LQ-1	UNITED STATES TREASURY STRIP	@RA			1	14,991,116	93.1400	24,403,867	26,200,000	21,998,323	0	913,288	0	0	0.000	4.286	N/A	0	0	12/14/2010	02/15/2024
912833-LX-6	UNITED STATES TREASURY STRIP	@RA			1	9,923,600	89.7000	17,939,844	20,000,000	15,134,667	0	701,632	0	0	0.000	4.804	N/A	0	0	02/09/2011	11/15/2025
912833-LY-4	UNITED STATES TREASURY STRIP	@RA			1	16,889,730	89.1200	29,409,961	33,000,000	25,189,573	0	1,087,066	0	0	0.000	4.460	N/A	0	0	12/08/2010	02/15/2026
912833-LZ-1	UNITED STATES TREASURY STRIP	@RA			1	11,514,490	88.6100	20,380,156	23,000,000	17,266,887	0	759,666	0	0	0.000	4.550	N/A	0	0	12/28/2010	05/15/2026
912833-PB-0	UNITED STATES TREASURY STRIP	@RA			1	36,059,252	87.7000	63,581,934	72,500,000	53,642,971	0	2,296,828	0	0	0.000	4.426	N/A	0	0	02/09/2011	11/15/2026
912833-PC-8	UNITED STATES TREASURY STRIP (INT)	@RA			1	3,704,670	87.0900	7,837,734	9,000,000	6,478,147	0	292,259	0	0	0.000	4.670	N/A	0	0	11/21/2007	02/15/2027
912833-WR-7	UNITED STATES TREASURY STRIP	@RA			1	2,603,888	83.5600	5,598,426	6,700,000	4,461,811	0	199,840	0	0	0.000	4.635	N/A	0	0	03/28/2008	11/15/2028
912833-X8-8	UNITED STATES TREASURY STRIP	@RA			1	36,222,317	70.4400	80,298,750	114,000,000	57,238,963	0	2,505,321	0	0	0.000	4.527	N/A	0	0	12/29/2009	05/15/2035
912833-X9-6	UNITED STATES TREASURY STRIP	@RA			1	35,983,502	69.4400	79,158,750	114,000,000	55,656,260	0	2,457,439	0	0	0.000	4.567	N/A	0	0	10/28/2010	11/15/2035
912833-XP-0	UNITED STATES TREASURY STRIP	@RA			1	22,334,125	82.0700	44,484,227	54,200,000	35,855,282	0	1,502,778	0	0	0.000	4.330	N/A	0	0	09/14/2010	08/15/2029
912833-XS-4	UNITED STATES TREASURY STRIP	M			1	44,230,881	82.7300	88,269,243	106,700,000	71,517,273	0	2,983,529	0	0	0.000	4.308	N/A	0	0	11/20/2008	05/15/2029
912833-XU-9	UNITED STATES TREASURY STRIP	@RA			1	63,601,481	80.7500	129,442,250	160,300,000	99,720,013	0	4,450,171	0	0	0.000	4.619	N/A	0	0	09/14/2010	05/15/2030
912833-XX-3	UNITED STATES TREASURY STRIP	@RA			1	12,961,930	81.1500	27,997,559	34,500,000	21,133,742	0	998,602	0	0	0.000	4.900	N/A	0	0	01/06/2010	02/15/2030
912833-XY-1	UNITED STATES TREASURY STRIP	@			1	2,876,160	80.1400	6,411,562	8,000,000	4,719,647	0	228,741	0	0	0.000	5.030	N/A	0	0	01/11/2010	08/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912833-XZ-8	UNITED STATES TREASURY STRIP	.@			1	3,015,360	79.0600	6,324,688	8,000,000	4,855,166	0	213,180	0	0	0.000	4.541	N/A	0	0	05/21/2009	02/15/2031
912833-Y2-0	UNITED STATES TREASURY STRIP	@RA			1	24,214,940	68.4900	55,133,066	80,500,000	37,585,238	0	1,705,739	0	0	0.000	4.700	N/A	0	0	03/08/2011	05/15/2036
912833-Y3-8	UNITED STATES TREASURY STRIP	@RA			1	21,887,760	67.5000	52,653,047	78,000,000	34,160,645	0	1,631,263	0	0	0.000	4.953	N/A	0	0	03/08/2011	11/15/2036
912833-Y4-6	UNITED STATES TREASURY STRIP	@RA			1	34,184,410	66.5600	78,534,532	118,000,000	53,419,582	0	2,379,388	0	0	0.000	4.609	N/A	0	0	11/15/2010	05/15/2037
912833-Z5-2	UNITED STATES TREASURY STRIP	@RA			1	25,452,580	66.0600	55,954,938	84,700,000	38,403,182	0	1,684,766	0	0	0.000	4.537	N/A	0	0	11/15/2010	08/15/2037
912833-Z6-0	UNITED STATES TREASURY STRIP	@RA			1	6,388,500	65.1800	16,294,922	25,000,000	10,378,598	0	491,461	0	0	0.000	4.910	N/A	0	0	12/29/2009	02/15/2038
912834-AD-0	UNITED STATES TREASURY STRIP	.M			1	17,802,330	65.5900	40,536,938	61,800,000	27,128,126	0	1,221,370	0	0	0.000	4.660	N/A	0	0	11/09/2010	11/15/2037
912834-AE-8	UNITED STATES TREASURY STRIP	@RA			1	29,338,807	64.7400	71,406,324	110,300,000	46,367,246	0	2,132,926	0	0	0.000	4.766	N/A	0	0	10/13/2010	05/15/2038
912834-AT-5	UNITED STATES TREASURY STRIP	@RA			1	8,482,051	64.1100	21,477,949	33,500,000	13,580,331	0	642,300	0	0	0.000	4.905	N/A	0	0	05/14/2010	08/15/2038
912834-AU-2	UNITED STATES TREASURY STRIP	@RA			1	15,170,294	63.1400	37,882,031	60,000,000	24,149,646	0	1,121,933	0	0	0.000	4.814	N/A	0	0	05/14/2010	02/15/2039
912834-DU-9	UNITED STATES TREASURY STRIP	@RA			1	2,977,750	63.8300	7,978,516	12,500,000	4,854,639	0	237,298	0	0	0.000	5.075	N/A	0	0	03/30/2010	11/15/2038
912834-DV-7	UNITED STATES TREASURY STRIP	.M			1	6,194,664	62.5900	16,272,344	26,000,000	10,055,032	0	481,193	0	0	0.000	4.965	N/A	0	0	02/17/2010	05/15/2039
912834-EP-9	UNITED STATES TREASURY STRIP	.M			1	41,149,153	62.3300	82,278,281	132,000,000	56,636,295	0	2,381,399	0	0	0.000	4.343	N/A	0	0	11/19/2013	08/15/2039
912834-EV-6	UNITED STATES TREASURY STRIP	@RA			1	25,121,304	61.7000	65,751,780	106,575,000	39,879,586	0	1,924,628	0	0	0.000	5.008	N/A	0	0	01/28/2011	11/15/2039
912834-FB-9	UNITED STATES TREASURY STRIP	@RA			1	31,785,361	61.4300	83,846,191	136,500,000	50,447,101	0	2,434,256	0	0	0.000	5.007	N/A	0	0	01/28/2011	02/15/2040
912834-HV-3	UNITED STATES TREASURY STRIP	@RA			1	5,942,500	60.7800	15,194,336	25,000,000	9,205,628	0	440,556	0	0	0.000	4.965	N/A	0	0	01/27/2011	05/15/2040
912834-JP-4	UNITED STATES TREASURY STRIP	.M			1	37,680,899	59.7800	67,676,797	113,200,000	48,243,100	0	1,909,222	0	0	0.000	4.079	N/A	0	0	11/15/2013	02/15/2041
912834-KV-9	UNITED STATES TREASURY STRIP	@RA			1	62,046,768	58.3800	112,145,878	192,100,000	79,444,272	0	3,143,180	0	0	0.000	4.078	N/A	0	0	11/19/2013	11/15/2041
912834-LB-2	UNITED STATES TREASURY STRIP	@RA			1	14,955,174	57.6600	27,329,063	47,400,000	19,208,805	0	768,502	0	0	0.000	4.125	N/A	0	0	11/13/2013	02/15/2042
912834-LR-7	UNITED STATES TREASURY STRIP	.M			1	19,724,228	56.9400	36,440,000	64,000,000	25,350,794	0	1,016,814	0	0	0.000	4.136	N/A	0	0	11/13/2013	08/15/2042
912834-RB-6	UNITED STATES TREASURY STRIP	@RA			1	74,972,712	51.0700	80,329,532	157,280,000	76,049,702	0	1,076,990	0	0	0.000	2.697	N/A	0	0	06/24/2019	02/15/2047
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						5,693,092,472	XXX	7,843,556,643	9,493,038,387	6,660,406,509	0	121,839,338	0	0	XXX	XXX	XXX	25,335,522	82,486,523	XXX	XXX
36178G-FN-9	GNMA POOL NO AA8273			4	1	565,979	105.3200	603,076	572,599	566,354	0	66	0	0	3.500	3.758	MON	1,670	20,041	09/05/2013	07/15/2042
36179N-2K-3	GNMA POOL NO MA1678			4	1	1,057,289	106.1800	1,061,685	999,912	1,054,901	0	(497)	0	0	4.000	2.313	MON	3,333	39,997	04/16/2014	02/20/2044
36200N-SQ-5	GNMA POOL NO 605427			4	1	3,341,668	111.5600	3,748,617	3,360,307	3,343,478	0	248	0	0	5.500	5.660	MON	15,401	184,817	05/26/2004	05/15/2034
36200N-SU-6	GNMA POOL NO 605431			4	1	3,793,213	111.8000	4,264,600	3,814,371	3,795,421	0	298	0	0	5.500	5.654	MON	17,483	209,790	05/26/2004	05/15/2034
36202F-3N-4	GNMA POOL NO 005305			4	1	1,737,270	106.6300	1,715,408	1,608,718	1,728,657	0	(1,586)	0	0	4.000	1.970	MON	5,362	64,349	04/27/2012	02/20/2042
36202F-4Q-6	GNMA POOL NO 005331			4	1	2,029,497	105.2900	2,033,413	1,931,273	2,021,219	0	(1,380)	0	0	3.500	2.414	MON	5,633	67,595	04/11/2012	03/20/2042
36202F-B4-7	GNMA POOL NO 004559			4	1	9,678	109.3300	9,590	8,772	9,619	0	(13)	0	0	5.000	2.219	MON	37	439	01/01/2013	10/20/2039
36202F-DB-9	GNMA POOL NO 004598			4	1	26,008	107.4300	25,366	23,613	25,820	0	(37)	0	0	4.500	2.120	MON	89	1,063	01/01/2013	12/20/2039
36202F-E6-9	GNMA POOL NO 004657			4	1	14,906	107.5400	14,558	13,537	14,807	0	(20)	0	0	4.500	2.025	MON	51	609	01/01/2013	03/20/2040
36202F-GW-0	GNMA POOL NO 004713			4	1	32,671	107.5400	31,910	29,672	32,461	0	(42)	0	0	4.500	2.016	MON	111	1,335	01/01/2013	06/20/2040
36202F-LP-9	GNMA POOL NO 004834			4	1	44,333	107.5400	43,300	40,263	44,046	0	(57)	0	0	4.500	2.081	MON	151	1,812	01/01/2013	10/20/2040
36202F-X8-4	GNMA POOL NO 005203			4	1	2,680,840	106.6300	2,707,600	2,539,200	2,670,408	0	(1,811)	0	0	4.000	2.616	MON	8,464	101,568	10/27/2011	10/20/2041
36203A-VZ-6	GNMA 1 POOL NO 343632			4	1	1,369	102.6000	1,424	1,388	1,378	0	1	0	0	7.000	7.420	MON	8	97	09/25/2000	07/15/2023
36203B-LN-2	GNMA 1 POOL NO 344233			4	1	5,260	103.6000	5,240	5,058	5,127	0	(21)	0	0	8.000	6.765	MON	34	405	10/07/1998	02/15/2023
36203C-ST-0	GNMA 1 POOL NO 345330			4	1	2,118	103.4400	2,221	2,147	2,132	0	2	0	0	7.000	7.419	MON	13	150	09/25/2000	06/15/2023
36203F-U2-9	GNMA 1 POOL NO 348101			4	1	5,532	104.3000	5,850	5,609	5,571	0	5	0	0	7.000	7.386	MON	33	393	09/25/2000	06/15/2023
36203G-J7-9	GNMA 1 POOL NO 348686			4	1	198	103.2900	217	210	205	0	1	0	0	7.500	9.099	MON	1	16	09/27/1994	05/15/2023
36203H-J5-1	GNMA 1 POOL NO 349584			4	1	518	100.6400	545	542	532	0	1	0	0	7.500	8.726	MON	3	41	05/13/1994	04/15/2023
36203K-RZ-9	GNMA 1 POOL NO 351604			4	1	199	100.1400	200	200	199	0	0	0	0	7.500	7.630	MON	1	15	03/15/1996	03/15/2023
36203L-DM-1	GNMA 1 POOL NO 352108			4	1	236	102.1600	239	234	235	0	0	0	0	7.000	6.801	MON	1	16	12/06/2000	08/15/2023
36203L-ET-5	GNMA 1 POOL NO 352146			4	1	16,978	102.9300	16,801	16,322	16,588	0	(57)	0	0	8.000	6.633	MON	109	1,306	10/07/1998	07/15/2023
36203L-F5-6	GNMA 1 POOL NO 352188			4	1	26	100.1000	25	25	26	0	0	0	0	7.500	6.345	MON	0	2	09/24/1998	04/15/2023
36203N-5S-3	GNMA 1 POOL NO 354657			4	1	1,901	106.6400	2,055	1,927	1,913	0	2	0	0	7.000	7.433	MON	11	135	09/25/2000	09/15/2023
36203N-6K-9	GNMA 1 POOL NO 354674			4	1	14,595	106.2900	15,414	14,501	14,520	0	(11)	0	0	7.000	6.821	MON	85	1,015	12/06/2000	10/15/2023
36203N-7K-8	GNMA 1 POOL NO 354698			4	1	21	100.4100	20	20	20	0	0	0	0	8.000	6.619	MON	0	2	06/23/1999	11/15/2023
36203N-SG-4	GNMA 1 POOL NO 354319			4	1	4,791	104.8800	5,093	4,856	4,823	0	4	0	0	7.000	7.400	MON	28	340	09/25/2000	06/15/2023
36203P-AV-5	GNMA 1 POOL NO 354720			4	1	168	105.5100	176	167	167	0	0	0	0	7.000	6.819	MON	1	12	11/14/1997	01/15/2024
36203Q-EH-0	GNMA POOL NO 355736			4	1	3,114	100.5300	3,173	3,156	3,135	0	3	0	0	7.000	7.366	MON	18	221	09/25/2000	07/15/2023
36203R-FM-6	GNMA 1 POOL NO 356672			4	1	74	100.2300	78	78	76	0	0	0	0	7.500	9.064	MON	0	6	05/13/1994	07/15/2023
36203R-GL-7	GNMA 1 POOL NO 356703			4	1	3,032	102.9000	3,162	3,073	3,051	0	3	0	0	7.000	7.419	MON	18	215	09/25/2000	09/15/2023
36203S-TQ-0	GNMA 1 POOL NO 357959			4	1	4,005	102.1000	4,146	4,060	4,033	0	4	0	0	7.000	7.392	MON	24	284	09/25/2000	07/15/2023
36203T-TG-0	GNMA 1 POOL NO 358851			4	1	3,112	104.8300	3,307	3,155	3,134	0	2	0	0	7.000	7.368	MON	18	221	09/25/2000	10/15/2023
36203U-K4-3	GNMA 1 POOL NO 359515			4	1	65	100.5000	65	65	65	0	0	0	0	7.500	7.612	MON	0	5	01/10/1997	05/15/2024
36203V-PA-2	GNMA 1 POOL NO 360517			4	1	109	100.1700	106	106	107	0	0	0	0	7.500	6.532	MON	1	8	09/24/1998	04/15/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36203X-MK-9	GNMA 1 POOL NO 362262			4	1	218	103.5300	219	211	214	0	(1)	0	0	7.500	6.666	MON	1	16	09/24/1998	04/15/2024
36203Y-LE-2	GNMA 1 POOL NO 363125			4	1	866	101.0700	887	878	871	0	1	0	0	7.000	7.425	MON	5	61	09/25/2000	12/15/2023
36204C-4L-2	GNMA 1 POOL NO 366327			4	1	1,765	106.1300	1,899	1,790	1,777	0	2	0	0	7.000	7.404	MON	10	125	09/25/2000	09/15/2023
36204C-FX-4	GNMA 1 POOL NO 365682			4	1	105	100.7200	106	105	105	0	0	0	0	7.500	7.382	MON	1	8	06/30/1997	10/15/2023
36204C-PP-0	GNMA 1 POOL NO 365930			4	1	1,341	100.3600	1,364	1,359	1,349	0	1	0	0	7.000	7.424	MON	8	95	09/25/2000	11/15/2023
36204D-SC-4	GNMA 1 POOL NO 366915			4	1	32	100.1000	31	31	32	0	0	0	0	8.000	6.877	MON	0	2	04/22/1998	12/15/2024
36204F-D7-6	GNMA POOL NO 368326			4	1	156	100.4800	166	166	161	0	1	0	0	7.500	9.329	MON	1	12	09/27/1994	01/15/2024
36204G-ME-9	GNMA 1 POOL NO 369457			4	1	286	102.9500	284	276	281	0	(1)	0	0	8.000	7.022	MON	2	22	04/22/1998	09/15/2024
36204J-3B-0	GNMA 1 POOL NO 371694			4	1	135	100.7300	137	136	135	0	0	0	0	7.500	7.641	MON	1	10	01/10/1997	03/15/2024
36204K-AP-8	GNMA 1 POOL NO 371814			4	1	364	104.9300	369	352	357	0	(1)	0	0	8.000	7.045	MON	2	28	04/22/1998	06/15/2024
36204P-XC-1	GNMA 1 POOL NO 376075			4	1	49	100.3900	49	49	49	0	0	0	0	7.500	7.603	MON	0	4	01/10/1997	05/15/2024
36205A-5Z-3	GNMA 1 POOL NO 385264			4	1	133	100.3500	134	133	133	0	0	0	0	7.500	7.619	MON	1	10	01/10/1997	06/15/2024
36205A-GP-3	GNMA 1 POOL NO 384606			4	1	3,289	100.5600	3,177	3,160	3,218	0	(9)	0	0	8.000	7.068	MON	21	253	04/08/1999	07/15/2025
36205B-K2-7	GNMA 1 POOL NO 385613			4	1	253	106.4700	261	245	248	0	(1)	0	0	7.500	6.586	MON	2	19	09/24/1998	04/15/2024
36205B-R4-6	GNMA 1 POOL NO 385807			4	1	91	101.8500	90	89	90	0	0	0	0	7.500	6.445	MON	1	7	09/24/1998	07/15/2024
36205B-UT-7	GNMA 1 POOL NO 385894			4	1	63	100.4700	61	61	62	0	0	0	0	8.000	6.825	MON	0	5	04/22/1998	09/15/2024
36205C-KY-5	GNMA 1 POOL NO 386511			4	1	165	104.4200	173	166	165	0	0	0	0	7.500	7.633	MON	1	12	01/10/1997	05/15/2024
36205E-LR-5	GNMA 1 POOL NO 388336			4	1	61	100.2200	61	61	61	0	0	0	0	7.500	7.675	MON	0	4	01/10/1997	05/15/2024
36205F-C2-7	GNMA POOL NO 388989			4	1	207	100.0400	208	208	207	0	0	0	0	7.500	7.631	MON	1	15	01/10/1997	07/15/2022
36205G-EV-9	GNMA 1 POOL NO 389948			4	1	1,089	100.1200	1,066	1,065	1,075	0	(2)	0	0	7.000	6.258	MON	6	74	10/29/1998	04/15/2024
36205J-VW-2	GNMA POOL NO 392229			4	1	140	100.2400	136	136	138	0	0	0	0	7.500	6.526	MON	1	10	09/24/1998	06/15/2024
36205K-XF-4	GNMA POOL NO 393178			4	1	559	100.6300	540	537	548	0	(2)	0	0	8.000	6.586	MON	4	43	04/08/1999	08/15/2024
36205M-4C-9	GNMA 1 POOL NO 395119			4	1	1,950	100.6700	1,897	1,884	1,910	0	(5)	0	0	8.000	7.245	MON	13	151	04/22/1998	11/15/2024
36205N-UK-0	GNMA 1 POOL NO 395786			4	1	1,187	100.0900	1,142	1,141	1,163	0	(3)	0	0	8.000	6.926	MON	8	91	04/08/1999	05/15/2025
36205P-UG-4	GNMA 1 POOL NO 396683			4	1	241	100.2000	234	233	237	0	(1)	0	0	8.000	7.061	MON	2	19	04/22/1998	09/15/2024
36205X-WE-0	GNMA 1 POOL NO 403945			4	1	931	107.1600	964	899	912	0	(3)	0	0	8.000	7.115	MON	6	72	04/22/1998	08/15/2024
36206A-N5-8	GNMA 1 POOL NO 405512			4	1	373	102.8100	380	370	371	0	0	0	0	7.000	6.773	MON	2	26	12/15/1997	10/15/2025
36206C-SB-6	GNMA POOL NO 407414			4	1	2,069	100.4500	2,050	2,041	2,052	0	(2)	0	0	7.000	6.677	MON	12	143	02/04/1998	06/15/2025
36206D-ZD-2	GNMA 1 POOL NO 408540			4	1	1,197	100.5200	1,156	1,150	1,171	0	(4)	0	0	8.000	6.995	MON	8	92	04/08/1999	04/15/2025
36206E-2P-9	GNMA POOL NO 409482			4	1	632	100.1300	608	607	619	0	(2)	0	0	8.000	6.860	MON	4	48	04/08/1999	06/15/2025
36206J-FU-3	GNMA 1 POOL NO 412479			4	1	594	104.0000	593	570	583	0	(2)	0	0	8.000	6.747	MON	4	46	04/08/1999	08/15/2025
36206J-QG-2	GNMA 1 POOL NO 412755			4	1	21	100.0000	20	20	20	0	0	0	0	8.000	6.326	MON	0	2	04/08/1999	06/15/2025
36206K-FT-3	GNMA POOL NO 413378			4	1	1,143	100.4000	1,102	1,098	1,122	0	(3)	0	0	8.000	6.753	MON	7	88	04/08/1999	06/15/2025
36206L-ZA-0	GNMA 1 POOL NO 414837			4	1	172	100.8700	179	177	174	0	0	0	0	7.000	8.040	MON	1	13	08/05/1999	11/15/2025
36206N-WR-2	GNMA 1 POOL NO 416556			4	1	1,334	101.5000	1,301	1,282	1,306	0	(4)	0	0	8.000	7.013	MON	9	102	04/08/1999	07/15/2025
36206R-ET-9	GNMA POOL NO 418746			4	1	254	100.4000	245	244	250	0	(1)	0	0	8.000	6.604	MON	2	19	04/08/1999	08/15/2025
36207E-AZ-7	GNMA 1 POOL NO 429424			4	1	275	104.6500	288	275	275	0	0	0	0	7.500	7.501	MON	2	20	08/18/2000	04/15/2026
36207K-3Z-1	GNMA 1 POOL NO 434716			4	1	28	103.6000	30	29	28	0	0	0	0	7.500	8.894	MON	0	2	05/18/2000	02/15/2030
36207K-KC-3	GNMA 1 POOL NO 434191			4	1	1,761	104.8100	1,902	1,815	1,778	0	2	0	0	7.000	7.740	MON	11	127	08/03/1999	01/15/2029
36207Y-J3-5	GNMA 1 POOL NO 445882			4	1	9,938	106.7500	11,079	10,378	10,051	0	17	0	0	6.500	7.777	MON	56	675	08/18/2000	04/15/2029
36208M-ZD-0	GNMA 1 POOL NO 455340			4	1	65	108.6800	72	66	65	0	0	0	0	7.000	8.086	MON	0	4	08/03/1999	11/15/2027
36208Q-WZ-5	GNMA 1 POOL NO 457964			4	1	672	104.8900	719	686	676	0	0	0	0	6.500	7.108	MON	4	44	05/21/1999	01/15/2029
36208Q-YJ-9	GNMA 1 POOL NO 458013			4	1	18,198	107.9400	19,655	18,209	18,189	0	(2)	0	0	6.500	6.533	MON	99	1,183	04/08/1999	02/15/2029
36208Q-ZM-1	GNMA 1 POOL NO 458048			4	1	817	107.9400	900	834	821	0	0	0	0	6.500	7.080	MON	5	54	05/21/1999	02/15/2029
36208R-4F-8	GNMA 1 POOL NO 459022			4	1	450	105.0300	500	476	457	0	1	0	0	6.500	8.191	MON	3	31	10/14/1999	03/15/2029
36208R-4J-0	GNMA 1 POOL NO 459025			4	1	4,451	101.0800	4,637	4,587	4,487	0	5	0	0	7.000	7.879	MON	27	321	08/03/1999	03/15/2029
36209A-R7-7	GNMA 1 POOL NO 465910			4	1	1,459	105.5400	1,479	1,401	1,442	0	(3)	0	0	8.000	6.665	MON	9	112	04/08/1999	02/15/2028
36209A-W6-3	GNMA 1 POOL NO 466069			4	1	6,482	104.8800	7,101	6,770	6,549	0	10	0	0	6.500	7.868	MON	37	440	08/18/2000	07/15/2029
36209F-6J-3	GNMA 1 POOL NO 470773			4	1	140	109.1600	157	144	141	0	0	0	0	7.000	7.990	MON	1	10	08/03/1999	08/15/2029
36209F-DT-3	GNMA 1 POOL NO 470014			4	1	214	104.4600	230	220	215	0	0	0	0	7.000	8.077	MON	1	15	08/03/1999	02/15/2029
36209F-HT-9	GNMA 1 POOL NO 470142			4	1	1,427	104.5800	1,494	1,429	1,427	0	0	0	0	6.500	6.549	MON	8	93	04/29/1999	03/15/2029
36209F-JF-7	GNMA 1 POOL NO 470162			4	1	237	100.9800	247	244	238	0	0	0	0	7.500	8.681	MON	2	18	05/18/2000	03/15/2029
36209F-L7-2	GNMA 1 POOL NO 470250			4	1	528	101.2100	557	550	534	0	1	0	0	6.500	7.730	MON	3	36	08/18/2000	04/15/2029
36209F-UF-4	GNMA 1 POOL NO 470482			4	1	428	107.0700	485	453	434	0	1	0	0	6.500	8.250	MON	2	29	10/14/1999	06/15/2029
36209F-UK-3	GNMA 1 POOL NO 470486			4	1	3,661	100.7000	3,851	3,824	3,697	0	(3)	0	0	6.500	7.974	MON	21	249	08/18/2000	06/15/2029
36209F-YP-8	GNMA 1 POOL NO 470618			4	1	8,018	106.7400	8,939	8,374	8,106	0	9	0	0	6.500	7.795	MON	45	544	08/18/2000	07/15/2029
36209F-YT-0	GNMA 1 POOL NO 470622			4	1	121	100.2400	128	128	122	0	0	0	0	6.500	8.589	MON	1	8	10/14/1999	07/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36209L-K9-6	GNMA 1 POOL NO 474720			4	1	287	103.9800	315	303	291	0	1	0	0	6.500	8.277	MON	2	20	10/14/1999	05/15/2029
36209Q-X3-4	GNMA 1 POOL NO 478698			4	1	321	108.3600	358	331	323	0	0	0	0	7.000	8.052	MON	2	23	08/03/1999	09/15/2029
36209S-Y2-1	GNMA 1 POOL NO 480529			4	1	396	105.3200	431	409	399	0	0	0	0	7.500	8.675	MON	3	31	05/18/2000	06/15/2029
36209T-4F-3	GNMA 1 POOL NO 481522			4	1	3,240	104.4800	3,576	3,423	3,284	0	6	0	0	6.500	8.389	MON	19	223	07/20/2000	09/15/2028
36209X-5K-2	GNMA 1 POOL NO 485150			4	1	7,495	104.6800	8,185	7,819	7,581	0	14	0	0	6.500	7.736	MON	42	508	08/18/2000	02/15/2029
3620A1-X7-8	GNMA POOL NO 716302			4	1	1,744	109.8100	1,755	1,598	1,735	0	(2)	0	0	5.000	2.366	MON	7	80	01/01/2013	06/15/2039
3620A8-LU-5	GNMA POOL NO 722239			4	1	3,478	109.3800	3,486	3,187	3,458	0	(4)	0	0	5.000	2.599	MON	13	159	01/01/2013	08/15/2039
3620A9-SH-5	GNMA POOL NO 723320			4	1	9,960	110.0500	10,044	9,127	9,888	0	(14)	0	0	5.000	2.998	MON	38	456	01/01/2013	09/15/2039
3620AC-2Y-9	GNMA POOL NO 726291			4	1	394,255	108.2200	391,444	361,710	391,156	0	(634)	0	0	4.500	2.453	MON	1,356	16,277	11/07/2012	09/15/2039
3620AC-3Z-5	GNMA POOL NO 726316			4	1	19,649	110.0900	19,823	18,006	19,527	0	(23)	0	0	5.000	2.742	MON	75	900	01/01/2013	09/15/2039
3620AC-4G-6	GNMA POOL NO 726323			4	1	2,552	110.2500	2,578	2,339	2,538	0	(3)	0	0	5.000	2.575	MON	10	117	01/01/2013	09/15/2039
3620AL-5Q-3	GNMA POOL NO 733555			4	1	510,242	107.8300	503,897	467,300	504,781	0	(1,100)	0	0	4.500	3.011	MON	1,752	21,028	11/07/2012	03/15/2040
3620AR-MU-2	GNMA POOL NO 737571			4	1	912,123	105.7200	889,469	841,313	904,068	0	1,223	0	0	4.000	2.528	MON	2,804	33,652	04/17/2012	11/15/2040
3620AW-G2-0	GNMA POOL NO 741917			4	1	1,261,591	107.5400	1,236,066	1,149,372	1,243,403	0	(1,635)	0	0	4.500	3.218	MON	4,310	51,722	04/17/2012	04/20/2040
36210A-K6-3	GNMA 1 POOL NO 486417			4	1	328	108.3800	360	332	329	0	0	0	0	7.500	7.905	MON	2	25	06/02/2000	09/15/2029
36210A-P3-5	GNMA 1 POOL NO 486542			4	1	4,415	110.4200	5,082	4,603	4,461	0	8	0	0	6.500	7.858	MON	25	299	08/18/2000	09/15/2028
36210A-ZK-6	GNMA 1 POOL NO 486846			4	1	36,025	111.6000	41,415	37,110	36,300	0	42	0	0	7.000	7.904	MON	217	2,598	08/03/1999	01/15/2029
36210B-BE-4	GNMA 1 POOL NO 487037			4	1	628	100.6700	652	648	632	0	1	0	0	7.500	8.610	MON	4	48	05/18/2000	03/15/2029
36210B-DW-2	GNMA 1 POOL NO 487117			4	1	2,628	102.1800	2,767	2,708	2,648	0	3	0	0	7.000	7.919	MON	16	190	08/03/1999	04/15/2029
36210B-DY-8	GNMA 1 POOL NO 487119			4	1	249	102.5900	270	264	253	0	1	0	0	6.500	8.147	MON	1	17	10/14/1999	04/15/2029
36210B-GK-5	GNMA 1 POOL NO 487202			4	1	2,004	107.4700	2,222	2,068	2,019	0	1	0	0	7.500	8.484	MON	13	155	05/18/2000	05/15/2029
36210D-JK-8	GNMA 1 POOL NO 489066			4	1	1,587	106.5100	1,742	1,636	1,600	0	2	0	0	7.000	7.842	MON	10	114	08/03/1999	03/15/2029
36210G-V9-2	GNMA 1 POOL NO 492140			4	1	185	104.7600	194	185	185	0	0	0	0	6.500	6.562	MON	1	12	04/29/1999	01/15/2029
36210J-WK-0	GNMA 1 POOL NO 493950			4	1	511	109.4600	577	527	515	0	0	0	0	7.000	7.992	MON	3	37	08/03/1999	06/15/2029
36210J-YH-5	GNMA 1 POOL NO 494012			4	1	2,699	105.1000	2,963	2,819	2,724	0	4	0	0	6.500	8.031	MON	15	183	08/18/2000	07/15/2029
36210L-2T-9	GNMA 1 POOL NO 495886			4	1	294	109.0400	330	303	296	0	0	0	0	7.000	7.906	MON	2	21	08/03/1999	01/15/2029
36210L-ZN-6	GNMA 1 POOL NO 495849			4	1	321	103.9300	344	331	323	0	0	0	0	7.000	7.955	MON	2	23	08/03/1999	01/15/2029
36210M-EQ-0	GNMA 1 POOL NO 496143			4	1	76	100.4100	78	78	76	0	0	0	0	7.000	8.046	MON	0	6	08/03/1999	02/15/2029
36210M-QV-6	GNMA 1 POOL NO 496468			4	1	12	100.0000	12	12	12	0	0	0	0	7.000	8.317	MON	0	1	08/03/1999	01/15/2029
36210N-KT-5	GNMA 1 POOL NO 497206			4	1	2,090	104.1000	2,183	2,097	2,091	0	0	0	0	6.500	6.609	MON	11	136	04/05/1999	02/15/2029
36210N-WR-6	GNMA 1 POOL NO 497556			4	1	404	101.1800	410	405	404	0	0	0	0	6.500	6.555	MON	2	26	04/22/1999	02/15/2029
36210P-S7-0	GNMA 1 POOL NO 498342			4	1	1,183	102.7600	1,239	1,206	1,189	0	1	0	0	6.500	7.056	MON	7	78	05/21/1999	02/15/2029
36210P-VG-6	GNMA 1 POOL NO 498415			4	1	917	106.8800	999	935	921	0	1	0	0	6.500	7.079	MON	5	61	05/21/1999	03/15/2029
36210Q-WG-3	GNMA 1 POOL NO 499347			4	1	461	106.5800	506	475	464	0	1	0	0	7.000	7.921	MON	3	33	08/03/1999	01/15/2029
36210Q-Y4-8	GNMA 1 POOL NO 499431			4	1	61	100.8600	64	63	62	0	0	0	0	7.500	8.790	MON	0	5	05/18/2000	04/15/2029
36210U-D2-6	GNMA 1 POOL NO 502421			4	1	3,607	100.9600	3,756	3,721	3,637	0	4	0	0	7.500	8.371	MON	23	279	05/18/2000	06/15/2029
36210U-XQ-1	GNMA 1 POOL NO 502987			4	1	6,228	105.1600	6,756	6,425	6,278	0	8	0	0	7.500	8.445	MON	40	482	05/18/2000	02/15/2029
36210V-J5-1	GNMA 1 POOL NO 503484			4	1	260	100.4700	269	268	262	0	0	0	0	7.000	7.963	MON	2	19	08/03/1999	03/15/2029
36210W-H6-9	GNMA 1 POOL NO 504353			4	1	683	102.1000	738	722	693	0	2	0	0	6.500	8.204	MON	4	47	10/14/1999	05/15/2029
36210X-DQ-7	GNMA 1 POOL NO 505111			4	1	854	102.7300	905	881	859	0	1	0	0	7.500	8.628	MON	6	66	05/18/2000	08/15/2029
36210X-ZZ-3	GNMA 1 POOL NO 505760			4	1	767	106.6700	865	811	778	0	2	0	0	6.500	8.067	MON	4	52	10/14/1999	07/15/2029
36210Y-3A-1	GNMA 1 POOL NO 506693			4	1	256	107.9000	288	267	258	0	0	0	0	6.500	7.780	MON	1	17	08/18/2000	04/15/2029
36211A-A2-2	GNMA 1 POOL NO 506825			4	1	770	102.0300	811	795	775	0	1	0	0	7.500	8.621	MON	5	59	05/18/2000	01/15/2030
36211B-FG-4	GNMA 1 POOL NO 507867			4	1	2,952	100.5400	3,062	3,046	2,975	0	4	0	0	7.500	8.452	MON	19	228	05/18/2000	05/15/2029
36211C-4V-1	GNMA 1 POOL NO 509436			4	1	208	100.5000	211	210	208	0	0	0	0	7.500	7.975	MON	1	16	06/02/2000	12/15/2029
36211D-QF-0	GNMA 1 POOL NO 509954			4	1	247	107.4200	274	255	249	0	0	0	0	7.000	8.108	MON	1	18	08/03/1999	06/15/2029
36211D-U8-1	GNMA 1 POOL NO 510107			4	1	527	113.5400	605	533	528	0	0	0	0	7.500	7.917	MON	3	40	06/02/2000	07/15/2029
36211D-UK-4	GNMA 1 POOL NO 510086			4	1	5,648	111.5100	6,578	5,899	5,705	0	9	0	0	6.500	7.894	MON	32	383	08/18/2000	07/15/2029
36211H-KS-9	GNMA 1 POOL NO 513405			4	1	1,560	105.2200	1,693	1,609	1,570	0	2	0	0	7.500	8.567	MON	10	120	05/18/2000	09/15/2029
36211H-RC-7	GNMA 1 POOL NO 513583			4	1	1,059	105.4800	1,130	1,072	1,061	0	0	0	0	7.500	7.882	MON	7	80	06/02/2000	05/15/2030
36211J-NN-3	GNMA 1 POOL NO 514397			4	1	870	105.4700	928	880	872	0	0	0	0	7.500	7.910	MON	6	66	06/02/2000	08/15/2029
36211J-UQ-8	GNMA 1 POOL NO 514591			4	1	2,856	103.3500	2,987	2,890	2,865	0	1	0	0	7.500	7.832	MON	18	217	06/02/2000	08/15/2029
36211L-KN-1	GNMA 1 POOL NO 516101			4	1	857	105.6900	935	884	864	0	1	0	0	7.500	8.360	MON	6	67	05/18/2000	10/15/2029
36211L-LD-2	GNMA 1 POOL NO 516124			4	1	1,715	105.5700	1,868	1,769	1,726	0	2	0	0	7.500	8.484	MON	11	133	05/18/2000	12/15/2029
36211N-R2-6	GNMA 1 POOL NO 518105			4	1	669	101.8900	703	690	674	0	1	0	0	7.500	8.425	MON	4	52	05/18/2000	09/15/2029
36211P-EB-5	GNMA 1 POOL NO 518630			4	1	4,749	100.8800	4,942	4,899	4,775	0	4	0	0	7.500	8.716	MON	31	367	05/18/2000	12/15/2029
36211P-X4-0	GNMA 1 POOL NO 519199			4	1	1,163	102.9600	1,211	1,177	1,165	0	0	0	0	7.500	7.886	MON	7	88	06/02/2000	02/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36211S-XA-0	GNMA 1 POOL NO 521873			4	1	275	102.1000	284	278	276	0	0	0	0	7.500	7.924	MON	2	21	06/02/2000	11/15/2029
36211S-Y8-4	GNMA 1 POOL NO 521935			4	1	34	100.0100	35	35	34	0	0	0	0	7.500	8.016	MON	0	3	06/02/2000	12/15/2029
36211X-CW-4	GNMA 1 POOL NO 525785			4	1	2,140	100.7900	2,225	2,208	2,154	0	2	0	0	7.500	8.473	MON	14	166	05/18/2000	04/15/2030
36211Y-UZ-5	GNMA 1 POOL NO 527200			4	1	2,522	106.6200	2,721	2,552	2,528	0	1	0	0	7.500	7.867	MON	16	191	06/02/2000	01/15/2030
362165-M2-5	GNMA 1 POOL NO 184077			4	1	102	102.2000	103	101	101	0	0	0	0	7.500	7.327	MON	1	7	06/30/1997	07/15/2023
36217H-DR-3	GNMA 1 POOL NO 193712			4	1	36	100.0600	38	38	37	0	0	0	0	6.500	7.991	MON	0	2	07/14/1999	06/15/2029
36219R-F8-9	GNMA 1 POOL NO 256791			4	1	1,125	107.7700	1,265	1,174	1,140	0	2	0	0	6.500	7.547	MON	6	76	08/18/2000	03/15/2029
36220S-BH-8	GNMA POOL NO 297140			4	1	2,798	100.4600	2,764	2,752	2,760	0	(5)	0	0	8.000	7.571	MON	18	220	08/18/2000	08/15/2022
36223C-BV-9	GNMA POOL NO 303452			4	1	2,032	100.0900	1,949	1,947	1,961	0	(9)	0	0	8.500	7.440	MON	14	166	03/15/1996	12/15/2021
36223D-ZB-5	GNMA POOL NO 305038			4	1	1,072	100.0900	1,031	1,030	1,035	0	(5)	0	0	8.500	7.366	MON	7	87	03/15/1996	07/15/2021
36223F-FX-4	GNMA 1 POOL NO 306282			4	1	632	100.0800	618	618	619	0	(2)	0	0	8.500	7.960	MON	4	52	04/15/1994	10/15/2021
36223G-RR-2	GNMA POOL NO 307496			4	1	91	100.3400	88	88	88	0	0	0	0	8.500	7.354	MON	1	7	10/18/1995	05/15/2021
36223G-SV-2	GNMA POOL NO 307532			4	1	543	100.1500	523	522	525	0	(3)	0	0	8.500	7.235	MON	4	44	11/17/1995	06/15/2021
36223H-GQ-4	GNMA POOL NO 308107			4	1	97	101.0600	94	93	94	0	0	0	0	8.500	7.253	MON	1	8	03/15/1996	11/15/2021
36223H-PW-1	GNMA POOL NO 308337			4	1	2,530	100.2100	2,494	2,489	2,492	0	(5)	0	0	8.000	7.637	MON	17	199	08/18/2000	01/15/2022
36223K-3W-8	GNMA POOL NO 310513			4	1	362	100.1100	349	348	350	0	(2)	0	0	8.500	7.371	MON	2	30	11/17/1995	06/15/2021
36223M-TE-6	GNMA POOL NO 312049			4	1	40	100.1500	38	38	39	0	0	0	0	8.500	7.205	MON	0	3	06/14/1995	08/15/2021
36223R-EE-1	GNMA POOL NO 315233			4	1	288	100.3000	286	285	285	0	0	0	0	7.000	6.721	MON	2	20	01/26/1998	09/15/2022
36223S-DM-2	GNMA POOL NO 316108			4	1	377	101.8400	378	371	372	0	(1)	0	0	8.000	7.498	MON	2	30	08/18/2000	03/15/2022
36223S-EJ-8	GNMA POOL NO 316137			4	1	228	100.1800	226	225	226	0	0	0	0	7.500	7.142	MON	1	17	08/21/1997	04/15/2022
36223S-HP-1	GNMA POOL NO 316238			4	1	4,398	100.8100	4,360	4,325	4,334	0	(9)	0	0	8.000	7.520	MON	29	346	08/18/2000	01/15/2022
36223S-Z2-2	GNMA POOL NO 316761			4	1	316	100.2800	313	312	312	0	0	0	0	7.500	7.264	MON	2	24	08/21/1997	12/15/2021
36223U-7G-7	GNMA POOL NO 318695			4	1	2,740	100.1700	2,708	2,703	2,706	0	(4)	0	0	7.500	7.205	MON	17	203	02/19/1997	03/15/2022
36223U-VL-9	GNMA POOL NO 318419			4	1	2,104	100.4000	2,077	2,069	2,074	0	(4)	0	0	8.000	7.591	MON	14	165	08/18/2000	06/15/2022
36223U-XK-9	GNMA POOL NO 318482			4	1	3,932	100.7000	3,906	3,879	3,883	0	(6)	0	0	7.500	7.212	MON	24	291	02/19/1997	04/15/2022
36223X-S3-7	GNMA 1 POOL NO 321038			4	1	1,475	100.1000	1,456	1,455	1,457	0	(2)	0	0	7.500	7.177	MON	9	109	02/19/1997	04/15/2022
36223Y-E5-5	GNMA 1 POOL NO 321556			4	1	5,832	100.2700	5,750	5,734	5,752	0	(12)	0	0	8.000	7.533	MON	38	459	08/18/2000	06/15/2022
36223Y-EH-9	GNMA 1 POOL NO 321536			4	1	245	100.0800	242	242	242	0	0	0	0	7.000	6.673	MON	1	17	01/26/1998	10/15/2022
36223Y-XD-7	GNMA 1 POOL NO 322076			4	1	3,818	100.1800	3,761	3,754	3,767	0	(8)	0	0	8.000	7.501	MON	25	300	08/18/2000	07/15/2022
36224A-4U-2	GNMA POOL NO 323135			4	1	3,866	104.0600	3,956	3,802	3,814	0	(8)	0	0	8.000	7.513	MON	25	304	08/18/2000	06/15/2022
36224A-F9-7	GNMA POOL NO 322492			4	1	7,033	100.2600	6,957	6,938	6,947	0	(10)	0	0	7.500	7.257	MON	43	520	02/19/1997	08/15/2022
36224A-VP-3	GNMA POOL NO 322922			4	1	1,499	100.1400	1,483	1,481	1,483	0	(2)	0	0	7.000	6.734	MON	9	104	01/26/1998	12/15/2022
36224B-LT-4	GNMA POOL NO 323538			4	1	325	100.2200	322	322	322	0	0	0	0	7.000	6.697	MON	2	23	01/26/1998	11/15/2022
36224B-VB-2	GNMA POOL NO 323810			4	1	3,064	100.0900	3,015	3,013	3,016	0	(8)	0	0	8.000	7.718	MON	20	241	08/18/2000	04/15/2022
36224C-HY-6	GNMA 1 POOL NO 324347			4	1	621	100.3700	616	614	615	0	(1)	0	0	7.500	7.193	MON	4	46	08/21/1997	04/15/2022
36224C-JJ-7	GNMA 1 POOL NO 324365			4	1	9,583	100.3500	9,455	9,422	9,449	0	(19)	0	0	8.000	7.549	MON	63	754	08/18/2000	06/15/2022
36224D-FD-2	GNMA 1 POOL NO 325164			4	1	335	103.6400	342	330	331	0	(1)	0	0	8.000	7.438	MON	2	26	08/18/2000	07/15/2022
36224E-SE-4	GNMA 1 POOL NO 326417			4	1	816	100.1700	798	797	801	0	(2)	0	0	8.500	7.923	MON	6	68	04/15/1994	12/15/2022
36224F-P8-7	GNMA POOL NO 327247			4	1	992	100.1800	980	979	980	0	(2)	0	0	7.500	7.245	MON	6	73	02/19/1997	08/15/2022
36224H-AE-6	GNMA 1 POOL NO 328605			4	1	168	100.2400	167	166	167	0	0	0	0	7.000	6.655	MON	1	11	01/26/1998	10/15/2022
36224K-EY-1	GNMA 1 POOL NO 330551			4	1	150	100.3000	149	148	149	0	0	0	0	7.000	6.654	MON	1	11	01/26/1998	11/15/2022
36224K-R6-8	GNMA 1 POOL NO 330909			4	1	244	100.0900	241	241	242	0	0	0	0	7.000	6.674	MON	1	17	01/26/1998	12/15/2022
36224M-KC-8	GNMA 1 POOL NO 332491			4	1	995	100.7400	996	989	989	0	(1)	0	0	7.000	6.860	MON	6	69	12/06/2000	01/15/2023
36224M-SX-4	GNMA 1 POOL NO 332734			4	1	58,057	103.9600	61,074	58,748	58,389	0	50	0	0	7.500	7.901	MON	367	4,406	07/23/1996	11/15/2022
36224N-WY-5	GNMA POOL NO 333763			4	1	188	100.3800	183	182	184	0	(1)	0	0	7.500	6.648	MON	1	14	09/24/1998	10/15/2022
36224P-AC-2	GNMA 1 POOL NO 334003			4	1	380	100.2100	376	375	376	0	(1)	0	0	7.000	6.746	MON	2	26	01/26/1998	09/15/2022
36224P-YK-8	GNMA 1 POOL NO 334714			4	1	4,484	100.3200	4,299	4,285	4,349	0	(17)	0	0	8.000	6.898	MON	29	343	06/23/1999	08/15/2023
36224Q-C9-5	GNMA 1 POOL NO 334996			4	1	249	101.6800	250	246	247	0	0	0	0	7.000	6.676	MON	1	17	01/26/1998	11/15/2022
36224Q-MA-1	GNMA 1 POOL NO 335253			4	1	190	100.7800	192	190	190	0	0	0	0	7.500	7.650	MON	1	14	01/10/1997	01/15/2024
36224R-3D-4	GNMA 1 POOL NO 336596			4	1	169	100.0600	190	189	183	0	2	0	0	7.000	9.864	MON	1	13	11/03/1994	10/15/2022
36224S-ZQ-8	GNMA POOL NO 337451			4	1	17	100.2900	16	16	16	0	0	0	0	7.500	7.042	MON	0	1	10/10/1995	05/15/2023
36224T-QM-5	GNMA 1 POOL NO 338060			4	1	254	100.2100	255	255	254	0	0	0	0	7.500	7.635	MON	2	19	03/15/1996	02/15/2023
36224T-UK-4	GNMA 1 POOL NO 338186			4	1	365	100.2900	361	360	361	0	(1)	0	0	7.000	6.679	MON	2	25	01/26/1998	12/15/2022
36224U-AQ-0	GNMA POOL NO 338515			4	1	72	100.7900	78	77	75	0	0	0	0	7.000	9.003	MON	0	6	07/21/1994	11/15/2022
36224Y-HK-8	GNMA 1 POOL NO 342334			4	1	270	100.3000	271	270	270	0	0	0	0	7.500	7.626	MON	2	20	03/15/1996	04/15/2023
36224Y-QN-2	GNMA 1 POOL NO 342561			4	1	76	104.9500	77	73	74	0	0	0	0	8.000	6.863	MON	0	6	03/26/1998	08/15/2024
36225A-2J-8	GNMA 1 POOL NO 780777			4	1	1,018	110.3000	1,157	1,049	1,026	0	1	0	0	7.000	8.004	MON	6	74	08/03/1999	04/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36225A-B5-8	GNMA 1 POOL NO 780060			4	1	4,221	106.9500	4,358	4,075	4,150	0	(11)	0	0	8.000	6.862	MON	27	326	09/09/1998	02/15/2025
36225A-DA-5	GNMA 1 POOL NO 780097			4	1	345	107.1100	355	331	338	0	(1)	0	0	8.000	6.718	MON	2	26	04/08/1999	04/15/2025
36225A-DJ-6	GNMA 1 POOL NO 780105			4	1	419	106.0200	434	410	414	0	(1)	0	0	7.000	6.341	MON	2	29	10/29/1998	01/15/2025
36225A-DU-1	GNMA 1 POOL NO 780115			4	1	77,214	107.8800	81,219	75,288	76,304	0	(145)	0	0	8.500	7.659	MON	533	6,399	06/19/2000	04/15/2025
36225A-EA-4	GNMA 1 POOL NO 780129			4	1	99	107.2400	104	97	98	0	0	0	0	7.000	6.553	MON	1	7	08/21/1998	11/15/2024
36225A-FH-8	GNMA 1 POOL NO 780168			4	1	108	106.6700	116	109	108	0	0	0	0	6.500	6.619	MON	1	7	04/05/1999	05/15/2024
36225A-HD-5	GNMA 1 POOL NO 780228			4	1	116	102.0500	114	112	114	0	0	0	0	8.000	7.005	MON	1	9	02/18/1997	12/15/2023
36225A-LU-2	GNMA 1 POOL NO 780339			4	1	371	107.5100	384	357	363	0	(1)	0	0	8.000	6.743	MON	2	29	04/08/1999	12/15/2023
36225A-MB-3	GNMA 1 POOL NO 780354			4	1	266	106.3000	282	265	265	0	0	0	0	6.500	6.441	MON	1	17	01/14/1998	12/15/2023
36225B-FV-5	GNMA POOL NO 781080			4	1	548	113.3100	640	565	551	0	0	0	0	7.500	8.657	MON	4	42	05/18/2000	08/15/2029
36225C-4V-5	GNMA 2 POOL NO 080835			4	1	407,307	103.8000	403,752	388,989	403,981	0	(489)	0	0	4.000	3.002	MON	1,297	14,749	11/07/2012	02/20/2034
36296N-Y5-9	GNMA POOL NO 696532			4	1	169,291	105.0300	156,696	149,189	167,262	0	(436)	0	0	6.000	2.933	MON	746	8,951	04/17/2012	08/15/2038
36296N-YU-4	GNMA POOL NO 696523			4	1	94,297	105.0800	88,192	83,929	93,497	0	(168)	0	0	5.500	1.863	MON	385	4,616	04/17/2012	08/15/2038
38376M-4W-4	GINNIE MAE II CMO			4	1	2,135,506	100.2600	2,327,300	2,321,310	2,138,926	0	1,807	0	0	3.000	3.630	MON	5,803	68,521	12/01/2019	06/20/2047
38376M-EN-3	GINNIE MAE II CMO			4	1	3,727,349	101.3300	4,136,843	4,082,458	3,728,887	0	896	0	0	3.000	3.624	MON	10,206	120,507	12/01/2019	02/20/2047
38376U-S8-3	GINNIE MAE I CMO			4	1	3,326,152	102.3800	3,496,472	3,415,269	3,334,517	0	3,861	0	0	3.000	3.193	MON	8,538	102,458	06/20/2017	05/16/2047
38378E-PK-3	GOVERNMENT NATIONAL MORTGAGE A CMO			4	1	2,161,414	110.3900	2,307,930	2,090,767	2,159,156	0	(1,059)	0	0	3.500	3.240	MON	6,098	71,808	12/01/2019	05/16/2042
38378H-H3-3	GINNIE MAE II CMO			4	1	3,536,939	98.2500	3,875,983	3,945,000	3,572,675	0	15,582	0	0	2.500	3.178	MON	8,219	98,625	05/22/2017	10/20/2042
38379E-2J-0	GINNIE MAE I CMO			4	1	6,513,833	102.4200	7,121,864	6,953,529	6,520,708	0	3,319	0	0	3.000	3.478	MON	17,384	205,255	12/01/2019	09/16/2044
38379G-VN-4	GINNIE MAE I CMO			4	1	1,321,888	107.9900	1,617,082	1,497,375	1,321,600	0	(494)	0	0	3.500	4.443	MON	4,367	51,428	12/01/2019	10/16/2044
38379H-8G-3	GINNIE MAE II CMO			4	1	2,403,890	113.1700	2,678,721	2,366,949	2,403,751	0	(67)	0	0	4.000	3.895	MON	7,890	92,658	12/01/2019	01/20/2045
38380A-2F-3	GINNIE MAE II CMO			4	1	3,379,566	101.6700	3,825,858	3,762,913	3,404,653	0	6,144	0	0	3.000	3.603	MON	9,407	112,887	01/27/2017	10/20/2046
38380A-ZA-8	GINNIE MAE II CMO			4	1	1,865,705	98.8900	2,132,856	2,156,884	1,888,952	0	8,216	0	0	2.750	3.604	MON	4,943	59,314	01/24/2017	09/20/2046
38380C-GB-3	GINNIE MAE II CMO			4	1	4,647,393	118.8400	5,093,153	4,285,603	4,654,625	0	2,282	0	0	4.000	3.423	MON	14,285	167,767	12/01/2019	01/20/2047
38380V-LK-5	GINNIE MAE II CMO			4	1	812,324	106.4400	921,629	865,887	811,507	0	(587)	0	0	3.500	3.925	MON	2,526	29,739	12/01/2019	03/20/2048
38380W-J4-2	GINNIE MAE II CMO			4	1	1,156,292	115.0400	1,385,626	1,204,525	1,155,644	0	(565)	0	0	4.000	4.322	MON	4,015	47,153	12/01/2019	05/20/2048
38380W-UM-9	GINNIE MAE II CMO			4	1	6,324,341	98.7700	7,238,763	7,329,005	6,326,365	0	640	0	0	3.000	4.004	MON	18,323	216,339	12/01/2019	04/20/2048
38380Y-GV-1	GINNIE MAE I CMO			4	1	13,318,253	105.6000	15,214,102	14,407,642	13,316,013	0	(1,308)	0	0	3.500	4.101	MON	42,022	494,836	12/01/2019	08/20/2048
38380Y-U8-6	GINNIE MAE I CMO			4	1	1,682,240	106.9000	2,011,925	1,882,132	1,682,135	0	(138)	0	0	3.500	4.370	MON	5,490	64,643	12/01/2019	09/20/2048
999070-A3-9	FHA FEDERAL HSG ADMIN PROJ POOL N			4	1	774,417	97.0000	1,089,652	1,123,353	1,030,051	0	16,118	0	0	7.430	11.415	MON	6,955	83,501	08/07/1985	08/01/2024
999070-A7-0	FHA FEDERAL HSG ADMIN CITICORP PRO			4	1	0	0.0000	0	0	0	0	0	0	0	7.430	0.000	MON	0	0	12/01/2018	10/01/2023
999070-A7-0	FHA FEDERAL HSG ADMIN CITICORP PRO			4	1	23,196	97.0000	23,441	24,166	23,887	0	38	0	0	7.430	7.916	MON	150	1,790	10/27/1992	10/01/2023
999070-AB-1	FHA REILLY PROJ POOL 5 10102 PUT			4	1	0	0.0000	0	0	0	0	0	0	0	7.430	0.000	MON	0	0	12/01/2018	10/25/2022
999070-AB-1	FHA REILLY PROJ POOL 5 10102 PUT			4	1	123,924	97.0000	133,886	138,027	135,479	0	607	0	0	7.430	8.560	MON	855	9,649	12/15/1987	10/25/2022
999070-AT-2	FHA FEDERAL HSG ADMIN MERRILL LYNC			4	1	0	0.0000	0	0	0	0	0	0	0	7.430	0.000	MON	0	0	12/01/2018	03/25/2022
999070-AW-5	FHA FEDERAL HSG ADMIN MERRILL LYNC			4	1	22,033	97.0000	25,077	25,852	25,087	0	170	0	0	7.430	9.111	MON	160	1,921	01/26/1989	05/01/2023
999070-AY-1	FHA FEDERAL HSG ADMIN PROJ			4	1	0	0.0000	0	0	0	0	0	0	0	7.430	0.000	MON	0	0	12/01/2018	09/25/2023
999070-AY-1	FHA FEDERAL HSG ADMIN PROJ			4	1	60,693	97.0000	64,421	66,413	64,781	0	317	0	0	7.430	8.683	MON	411	4,923	05/14/1986	09/25/2023
999070-BR-5	FHA FEDERAL HSG ADMIN WEYERHAUSER			4	1	0	0.0000	0	0	0	0	0	0	0	7.430	0.000	MON	0	0	12/01/2018	01/01/2024
999070-BR-5	FHA FEDERAL HSG ADMIN WEYERHAUSER			4	1	231,328	97.0000	272,928	281,369	270,028	0	2,185	0	0	7.430	9.461	MON	1,742	24,631	04/15/1987	01/01/2024
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						79,147,466	XXX	87,466,266	83,125,069	79,499,653	0	49,659	0	0	XXX	XXX	XXX	253,354	3,012,316	XXX	XXX
91840B-AA-9	VA (Rochester NY) Ctl Pass-Thr CTL			4	1Z	8,243,459	105.7300	8,715,966	8,243,459	8,243,459	0	0	0	0	3.835	3.865	MON	5,269	83,425	09/20/2019	05/25/2039
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						8,243,459	XXX	8,715,966	8,243,459	8,243,459	0	0	0	0	XXX	XXX	XXX	5,269	83,425	XXX	XXX
0599999. Total - U.S. Government Bonds						5,780,483,397	XXX	7,939,738,875	9,584,406,915	6,748,149,621	0	121,888,997	0	0	XXX	XXX	XXX	25,594,145	85,582,264	XXX	XXX
013051-DS-3	PROVINCE OF ALBERTA DISCOUNT NOTE		A		1FE	1,087,370	112.6400	1,155,268	1,025,641	1,091,591	0	(1,573)	0	55,254	3.300	2.952	JD	2,867	32,754	09/12/2016	12/01/2046
013051-DY-0	PROVINCE OF ALBERTA CORP FOREIGN		A		1FE	157,726	108.6600	167,588	154,232	157,481	0	(75)	0	7,966	3.050	2.939	JD	400	4,552	07/20/2018	12/01/2048
135087-D3-5	CANADIAN GOVERNMENT GOVT FOREIGN		A		1FE	1,785,183	122.4200	1,930,635	1,577,019	1,800,153	0	(3,619)	0	77,433	2.750	2.086	JD	3,673	34,290	09/18/2019	12/01/2048
135087-YQ-1	CANADIAN GOVERNMENT GOVT FOREIGN		A		1FE	1,013,601	139.3400	1,090,687	782,726	1,000,320	0	(7,360)	0	47,296	4.000	2.341	JD	2,652	30,299	04/12/2019	06/01/2041
13509P-GS-6	CANADIAN HOUSING TRUST DISCOUNT NOTE		A		1FE	245,572	104.5900	241,970	231,348	246,490	0	(744)	0	1,661	2.650	1.853	JD	285	3,012	07/04/2019	12/15/2028
13521J-AB-7	CANADA POST CORP CORP FOREIGN		A		1FE	224,196	132.1400	209,919	158,859	163,397	0	(188)	0	8,318	4.360	4.152	JJ	3,181	6,836	04/21/2011	07/16/2040
44810Z-AY-6	HYDRO ONE INC CORP FRGN		A		1FE	504,785	136.9000	527,844	385,579	426,296	0	(1,338)	0	21,744	5.490	4.673	JJ	9,721	20,891	08/28/2018	07/16/2040
44810Z-BK-5	HYDRO ONE INC CORP		A	2	1FE	195,773	125.5600	193,657	154,232	163,470	0	(275)	0	8,320	4.590	4.184	AO	1,625	6,890	06/09/2014	10/09/2043
448810-AC-5	HYDRO ONE INC CORP FOREIGN		A		1FE	415,336	140.6600	493,538	350,877	375,671	0	(1,799)	0	19,229	7.350	6.420	JD	2,043	24,985	10/16/2009	06/03/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
448814-CP-6	HYDRO-QUEBEC GOVT FOREIGN	LS	A		1FE	5,440,680	137.3000	5,835,152	4,250,000	4,725,893	0	(60,776)	0	0	8.875	6.630	MS	125,729	377,188	03/16/1999	03/01/2026
448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	39,054,229	148.9500	48,975,517	32,880,000	36,355,848	0	(257,317)	0	0	8.625	7.057	JD	126,040	2,835,900	07/21/2004	06/15/2029
448814-DC-4	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	3,646,320	152.1000	6,084,183	4,000,000	3,782,487	0	12,847	0	0	8.500	9.351	JD	28,333	340,000	06/20/1991	12/01/2029
448814-DF-7	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	1,965,840	159.4800	3,189,521	2,000,000	1,978,130	0	1,180	0	0	9.375	9.540	AO	39,583	187,500	11/29/1990	04/15/2030
448814-DL-4	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	19,225,960	164.5800	31,270,535	19,000,000	19,144,350	0	(7,598)	0	0	9.500	9.384	MN	230,639	1,805,000	06/20/1991	11/15/2030
448814-DM-2	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	38,637,592	108.0200	38,400,228	35,550,000	35,849,628	0	(259,541)	0	0	9.400	8.554	FA	1,392,375	3,341,700	01/27/2000	02/01/2021
448814-DX-8	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	9,563,093	112.8800	10,213,328	9,048,000	9,140,880	0	(40,791)	0	0	8.400	7.842	JJ	350,459	760,032	07/21/2004	01/15/2022
448814-EJ-8	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	43,566,792	125.8000	47,175,005	37,500,000	39,493,214	0	(368,727)	0	0	8.050	6.664	JJ	1,459,063	3,018,750	07/21/2004	07/07/2024
563469-CP-8	MANITOBA PROV CDA GOVT FOREIGN		A		1FE	4,907,750	101.7700	5,088,537	5,000,000	4,995,089	0	7,035	0	0	9.250	9.434	AO	115,625	462,500	12/06/1990	04/01/2020
563469-UB-9	MANITOBA PROV CDA DISCOUNT NOTE		A		1FE	624,924	125.8300	630,726	501,253	565,013	0	(1,693)	0	28,776	4.050	3.309	MS	6,581	19,804	06/04/2015	09/05/2045
642866-DF-1	PROV OF NEW BRUNSWICK GOVT FOREIGN		A		1FE	15,993,217	102.8400	14,135,821	13,745,000	13,827,614	0	(224,509)	0	0	9.750	7.988	MN	171,240	1,340,138	07/21/2004	05/15/2020
642866-DP-9	PROV OF NEW BRUNSWICK GOVT FOREIGN		A		1FE	11,943,781	114.5600	13,097,752	11,433,000	11,537,961	0	(40,279)	0	0	8.750	8.299	MN	166,731	1,000,388	07/21/2004	05/01/2022
642869-AA-9	NEW BRUNSWICK PROV CANADA CORP FOREIGN		A		1FE	251,829	133.0300	256,462	192,790	233,501	0	(1,342)	0	11,938	4.800	3.403	JD	733	8,965	06/11/2015	06/03/2041
651333-DM-5	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	34,057,479	103.2200	28,731,421	27,835,000	28,072,757	0	(559,421)	0	0	9.875	7.696	JD	229,059	2,748,706	07/21/2004	06/01/2020
651333-DN-3	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	17,072,673	107.2200	15,776,044	14,714,000	14,930,128	0	(220,471)	0	0	10.000	8.286	JD	122,617	1,471,400	07/21/2004	12/01/2020
651333-DP-8	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	13,428,919	112.2000	12,166,280	10,843,000	11,227,549	0	(196,794)	0	0	9.000	6.848	AO	206,017	975,870	07/21/2004	10/15/2021
651333-DR-4	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	7,164,103	117.0300	7,716,918	6,594,000	6,720,535	0	(39,279)	0	0	8.650	7.867	AO	109,323	570,381	02/04/1997	10/22/2022
651333-DS-2	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG	LS	A		1FE	10,000,000	118.5100	11,851,182	10,000,000	10,000,000	0	0	0	0	7.320	7.320	AO	158,600	732,000	09/22/1993	10/13/2023
66977W-AN-9	NOVA CHEMICALS CORP CORP FOREIGN	LS	A	2	3FE	3,050,000	102.1200	3,063,540	3,000,000	3,011,384	0	(6,825)	0	0	5.250	4.995	FA	65,625	157,500	07/19/2013	08/01/2023
669827-DL-8	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	10,975,517	109.1700	11,094,171	10,162,000	10,267,850	0	(73,744)	0	0	9.125	8.267	MN	154,547	927,283	07/21/2004	05/01/2021
669827-DM-6	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	853,680	114.2500	856,897	750,000	769,679	0	(7,818)	0	0	8.750	7.452	AO	16,406	65,625	08/10/2000	04/01/2022
68321Z-AD-3	ONTARIO POWER GENERATION Corp Foreign		A	2	1FE	45,560	101.4400	46,936	46,270	46,270	0	0	0	710	2.977	2.974	MS	415	0	09/11/2019	09/13/2029
683234-B9-8	ONTARIO (PROVINCE OF) GOVT FOREIGN		A	4	1FE	74,003	134.7700	72,751	53,981	75,220	0	(284)	0	1,501	4.650	2.311	JD	206	1,223	08/13/2019	06/02/2041
683234-PS-1	ONTARIO (PROVINCE OF) CORP FOREIGN		A		1FE	587,797	160.1500	617,502	385,579	460,541	0	(2,359)	0	23,830	6.200	4.761	JD	1,960	23,116	05/19/2010	12/02/2041
68323A-AY-0	ONTARIO (PROVINCE OF) GOVT FOREIGN		A		1FE	1,752,939	117.0300	1,841,043	1,573,164	1,675,487	0	(2,471)	0	66,605	3.500	3.104	JD	4,513	53,240	03/15/2019	06/02/2043
68323A-CC-6	ONTARIO (PROVINCE OF) DISCOUNT NOTE		A		1FE	858,495	117.1500	993,792	848,275	887,537	0	(957)	0	44,884	3.450	3.183	JD	2,399	28,298	11/15/2016	06/02/2045
68323A-CY-8	ONTARIO (PROVINCE OF) DISCOUNT NOTE		A		1FE	2,151,542	107.2700	2,394,736	2,232,504	2,216,175	0	492	0	93,519	2.900	2.937	JD	5,307	58,097	06/06/2019	12/02/2046
68323A-DZ-4	ONTARIO (PROVINCE OF) CORP FOREIGN		A		1FE	1,775,187	105.9500	1,870,950	1,765,953	1,690,519	0	1,741	0	85,297	2.800	3.025	JD	4,053	47,812	01/26/2018	06/02/2048
748148-PB-3	PROVINCE OF QUEBEC GOVT FOREIGN		A		1FE	2,823,438	119.0200	3,391,920	2,850,000	2,842,461	0	1,760	0	0	7.500	7.585	JJ	98,563	213,750	09/25/2000	07/15/2023
748148-QR-7	PROVINCE OF QUEBEC GOVT FOREIGN	LS	A		1FE	22,725,033	144.7100	32,594,929	22,525,000	22,607,283	0	(9,627)	0	0	7.500	7.429	MS	497,427	1,689,375	07/21/2004	09/15/2029
803854-ET-1	SASKATCHEWAN PROV CDA GOVT FOREIGN		A		1FE	11,182,852	106.8900	11,072,575	10,359,000	10,436,748	0	(75,774)	0	0	9.375	8.532	JD	43,163	971,156	07/21/2004	12/15/2020
803854-EZ-7	SASKATCHEWAN PROV CDA GOVT FOREIGN		A		1FE	19,017,638	107.8700	18,252,603	16,921,000	17,134,479	0	(179,277)	0	0	9.125	7.909	FA	583,304	1,544,041	07/21/2004	02/15/2021
803854-KA-5	SASKATCHEWAN PROV CDA GOVT FOREIGN		A		1FE	151,997	102.5700	166,100	161,943	151,900	0	237	0	7,667	2.750	3.091	JD	365	4,306	06/04/2018	12/02/2046
89119Z-AG-8	TORONTO HYDRO CORP CORP FOREIGN		A	2	1FE	125,005	119.2100	137,895	115,674	125,046	0	(239)	0	6,333	4.080	3.577	MS	1,380	4,602	05/29/2018	09/16/2044
89119Z-AK-9	TORONTO HYDRO CORP DISCOUNT NOTE		A	2	1FE	118,040	109.9600	127,201	115,674	115,582	0	(1)	0	5,843	3.485	3.487	FA	1,392	3,950	11/09/2017	02/28/2048
00386S-AB-8	ABU DHABI NATIONAL ENERG GOVT FOREIGN		D		1FE	1,809,500	135.8200	2,037,226	1,500,000	1,793,967	0	(11,171)	0	0	6.500	4.789	AO	17,333	97,500	08/08/2018	10/27/2036
00386S-AL-6	ABU DHABI NATIONAL ENERG GOVT FOREIGN		D		1FE	2,493,725	102.8600	2,571,625	2,500,000	2,495,119	0	1,394	0	0	3.625	3.693	JJ	42,543	45,313	01/23/2019	01/12/2023
00386S-AM-4	ABU DHABI NATIONAL ENERG GOVT FOREIGN		D		1FE	5,934,000	104.7000	6,282,023	6,000,000	5,949,378	0	10,371	0	0	3.875	4.088	MN	35,521	232,500	08/01/2018	05/06/2024
00388W-AD-3	ABU DHABI NATIONAL ENERGY CO GOVT FOREIG		D		1FE	4,659,105	101.6000	4,749,867	4,675,000	4,669,968	0	3,236	0	0	3.625	3.700	JD	4,237	169,469	06/14/2016	06/22/2021
00388W-AF-8	ABU DHABI NATIONAL ENERGY CO GOVT FOREIG		D		1FE	2,406,000	107.8400	2,588,244	2,400,000	2,404,901	0	(826)	0	0	4.375	4.330	AO	19,833	105,000	09/20/2018	04/23/2025
00388W-AG-6	ABU DHABI NATIONAL ENERGY CO CORP FOREIG		D		1FE	882,130	114.3900	972,346	850,000	880,025	0	(2,105)	0	0	4.875	4.443	AO	7,827	41,438	01/23/2019	04/23/2030
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA GOVT FOREI		D	4	1FE	9,675,212	115.8200	11,298,030	9,755,000	9,687,906	0	2,669	0	0	4.950	5.013	JJ	203,880	482,873	11/29/2016	07/29/2035
066716-AB-7	BANQUE CENT DE TUNISIE GOVT FOREIGN		D		4FE	4,571,534	100.0100	4,552,572	4,552,000	4,566,122	0	(1,947)	0	0	8.250	8.180	MS	106,403	375,540	12/15/2010	09/19/2027
105756-BR-0	FED REPUBLIC OF BRAZIL GOVT FOREIGN		D		3FE	15,118,225	112.0600	15,992,725	14,272,000	15,020,684	0	(19,797)	0	0	5.625	5.208	JJ	388,020	802,800	04/01/2016	01/07/2041
105756-BW-9	FED REPUBLIC OF BRAZIL GOVT FOREIGN		D		3FE	10,944,068	104.0700	11,592,784	11,139,000	10,959,316	0	3,465	0	0	5.000	5.115	JJ	238,251	556,950	04/27/2015	01/27/2045
105860-AA-8	BRAZIL MINAS SPE GOVT FOREIGN		D	4	3FE	1,821,600	107.2600	1,930,629	1,800,000	1,810,750	0	(1,127)	0	0	5.333	5.162	FA	36,264	95,994	07/01/2014	02/15/2028
168863-AV-0	CHILE REPUBLIC OF NT GOVT FOREIGN		D		1FE	9,840,100	101.0800	9,603,039	9,500,000	9,534,945	0	(58,004)	0	0	3.875	3.241	FA	149,295	368,125	05/21/2014	08/05/2020
168863-BP-2	CHILE REPUBLIC OF NT GOVT FOREIGN	LS	D		1FE	25,772,195	107.8200	32,238,058	29,900,000	26,197,790	0	90,629	0	0	3.625	4.495	AO	183,657	1,083,875	04/01/2016	10/30/2042
168863-CE-6	CHILE REPUBLIC OF NT GOVT FOREIGN		D		1FE	32,718,060	111.4200	36,617,843	32,865,000	32,722,322	0	5,722	0	0	3.860	3.883	JD	35,239	1,237,709	11/22/2019	06/21/2047
195325-AL-9	REPUBLIC OF COLOMBIA GOVT FOREIGN		D		2FE	1,413,983	119.1400	2,797,507	2,348,000	1,743,881	0	46,574	0	0	8.375	14.231	FA	74,288	196,645	07/21/2004	02/15/2027
195325-AU-9	REPUBLIC OF COLOMBIA GOVT FOREIGN		D		2FE	345,298	101.5900	363,677	358,000	357,471	0	1,467	0	0	11.750	12.249	FA	14,723	42,065	07/21/2004	02/25/2020
195325-BB-0	REPUBLIC OF COLOMBIA GOVT FOREIGN		D		2FE	4,311,812	160.8800	4,519,243	2,809,000	4,265,465	0	(34,834)	0	0	10.375	4.900	JJ	123,859	34,756	07/29/2019	01/28/2033
195325-BK-0	REPUBLIC OF COLOMBIA CORP FOREIGN		D		2FE	7,372,500	142.0700	7,813,785	5,500,000	7,250,231	0	(62,190)	0	0	7.375	4.706	MS	116,054	405,625	01/29/2018	09/18/2037
195325-BM-6	REPUBLIC OF COLOMBIA GOVT FOREIGN		D		2FE	8,488,800	129.5900	9,485,813	7,320,000	8,382,718	0	(28,114)	0	0	6.125	5.000	JJ	203,003	448,350	02/17/2017	01/18/2041
195325-BR-5	REPUBLIC OF COLOMBIA GOVT FOREIGN		D	2	2FE	49,808,698	124.3800	60,430,120	48,583,000	49,746,939	0	(26,996)	0	0	5.625	5.437	FA	948,887	2,732,794	06/05/2018	02/26/2044
195325-CU-7	REPUBLIC OF COLOMBIA GOVT FOREIGN		D	2	2FE	90,512,655	116.3400	104,927,339	90,190,000	90,516,719	0	(9,737)	0	0	5.000	4.971	JD	200,422	4,509,500	08/06/2018	06/15/2045
195325-CX-1	REPUBLIC OF COLOMBIA GOVT FOREIGN		D	2	2FE	5,687,500	108.9100	5,990,192	5,500,000	5,647,717	0	(22,096)	0	0	4.500	3.979	JJ	105,188	247,500	03/01/2018	01/28/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
195325-DL-6	REPUBLIC OF COLOMBIA GOVT FOREIGN	LS	D	2	2FE	34,213,846	105.7900	35,490,002	33,548,000	34,082,486	0	(65,357)	0	0	3.875	3.617	AO	238,331	1,299,985	01/18/2018	04/25/2027
200447-AB-6	COMISION FED DE ELECTRIC CORP FOREIGN		D		2FE	9,218,400	103.1300	9,281,996	9,000,000	9,118,199	0	(80,662)	0	0	4.875	3.901	MN	42,656	438,750	10/02/2018	05/26/2021
21987B-AK-4	CODELCO INC CORP FOREIGN	LS	D		1FE	14,234,215	125.7800	18,238,242	14,500,000	14,306,748	0	7,348	0	0	5.625	5.754	MS	226,563	815,625	09/16/2005	09/21/2035
21987B-AL-2	CODELCO INC GOVT FOREIGN	LS	D		1FE	3,518,700	134.1700	4,025,057	3,000,000	3,492,678	0	(18,858)	0	0	6.150	4.723	AO	34,338	184,500	08/08/2018	10/24/2036
21987B-AP-3	CODELCO INC GOVT FOREIGN		D		1FE	5,100,855	102.7000	5,213,304	5,076,000	5,091,265	0	(7,982)	0	0	3.875	3.702	MN	31,690	196,695	10/24/2018	11/03/2021
21987B-AQ-1	CODELCO INC GOVT FOREIGN		D		1FE	31,803,740	101.4400	32,258,557	31,800,000	31,737,047	0	21,807	0	0	3.000	3.080	JJ	434,600	954,000	01/08/2019	07/17/2022
21987B-AR-9	CODELCO INC GOVT FOREIGN	LS	D		1FE	6,763,136	104.6900	7,424,363	7,092,000	6,805,901	0	7,170	0	0	4.250	4.538	JJ	137,309	301,410	04/27/2015	07/17/2042
21987B-AS-7	CODELCO INC GOVT FOREIGN		D		1FE	33,042,300	106.5600	34,310,950	32,200,000	32,843,560	0	(161,872)	0	0	4.500	3.901	FA	555,450	1,449,000	01/04/2019	08/13/2023
21987B-AT-5	CODELCO INC GOVT FOREIGN		D		1FE	20,406,519	125.5500	21,258,546	16,932,000	20,221,378	0	(78,179)	0	0	5.625	4.311	AO	193,131	952,425	09/19/2017	10/18/2043
21987B-AU-2	CODELCO INC GOVT FOREIGN		D		1FE	1,896,020	114.4900	2,090,617	1,826,000	1,892,341	0	(1,387)	0	0	4.875	4.627	MN	14,094	89,018	01/04/2019	11/04/2044
21987B-AV-0	CODELCO INC GOVT FOREIGN		D		1FE	4,295,594	108.5400	4,558,754	4,200,000	4,279,282	0	(12,121)	0	0	4.500	4.124	MS	55,125	189,000	09/07/2018	09/16/2025
21987B-AW-8	CODELCO INC GOVT FOREIGN		D	2	1FE	29,948,591	104.2900	31,027,142	29,750,000	29,988,256	0	26,557	0	0	3.625	3.489	FA	449,349	643,438	12/26/2019	08/01/2027
21987B-AX-6	CODELCO INC GOVT FOREIGN	LS	D	2	1FE	26,844,231	109.2200	29,058,799	26,605,000	26,829,740	0	(5,070)	0	0	4.500	4.443	FA	498,844	1,197,225	01/02/2019	08/01/2047
21987B-AY-4	CODELCO INC GOVT FOREIGN		D	2	1FE	8,177,324	107.3700	9,389,429	8,745,000	8,185,110	0	7,785	0	0	4.375	4.783	FA	155,163	186,922	10/01/2019	02/05/2049
21987B-BA-5	CODELCO INC GOVT FOREIGN		D	2	1FE	8,431,917	95.9700	8,109,543	8,450,000	8,431,644	0	(273)	0	0	3.700	3.712	JJ	79,031	0	09/23/2019	01/30/2050
268317-AC-8	ELECTRICITE DE FRANCE CORP FOREIGN	LS	D		1FE	27,409,468	145.0900	36,527,308	25,175,000	27,015,004	0	(49,886)	0	0	6.950	6.283	JJ	753,327	1,749,663	04/27/2015	01/26/2039
268317-AD-6	ELECTRICITE DE FRANCE CORP FOREIGN		D		1FE	21,904,080	100.1600	22,035,658	22,000,000	21,997,679	0	10,913	0	0	4.600	4.655	JJ	432,911	1,012,000	01/21/2010	01/27/2020
268317-AE-4	ELECTRICITE DE FRANCE CORP FOREIGN		D		1FE	54,617,324	124.7500	68,739,619	55,100,000	54,697,180	0	10,514	0	0	5.600	5.661	JJ	1,319,951	3,085,600	01/21/2010	01/27/2040
268317-AK-0	ELECTRICITE DE FRANCE CORP FOREIGN	LS	D		1FE	1,030,145	115.3500	1,063,509	922,000	1,020,046	0	(2,334)	0	0	4.875	4.170	JJ	19,852	44,948	04/27/2015	01/22/2044
268317-AL-8	ELECTRICITE DE FRANCE CORP FOREIGN		D		1FE	989,176	118.8200	988,594	832,000	988,916	0	(71)	0	0	6.000	5.040	JJ	22,048	49,920	04/27/2015	01/22/2114
279158-AE-9	ECOPETROL SA GOVT FOREIGN	LS	D		2FE	1,278,375	135.2200	1,419,850	1,050,000	1,258,552	0	(4,015)	0	0	7.375	5.819	MS	22,156	77,438	05/19/2014	09/18/2043
279158-AJ-8	ECOPETROL SA CORP FOREIGN		D		2FE	6,688,851	117.7400	7,676,713	6,520,000	6,674,981	0	(2,825)	0	0	5.875	5.694	MN	35,113	383,050	04/01/2016	05/28/2045
279158-AK-5	ECOPETROL SA GOVT FOREIGN	LS	D		2FE	12,123,500	105.3400	12,640,653	12,000,000	12,092,274	0	(16,268)	0	0	4.125	3.955	JJ	226,875	495,000	01/18/2018	01/16/2025
283875-AK-8	REPUBLIC OF EL SALVADOR GOVT FOREIGN	LS	D		4FE	10,630,700	109.8300	11,663,764	10,620,000	10,621,126	0	(631)	0	0	7.750	7.743	JJ	358,941	823,050	07/21/2004	01/24/2023
29135L-AB-6	ABU DHABI (EMIRATE OF) GOVT FOREIGN		D		1FE	47,848,552	116.4200	56,955,913	48,925,000	47,874,135	0	19,131	0	0	4.125	4.257	AO	448,479	2,018,156	10/09/2018	10/11/2047
29446M-AB-8	EQUINOR ASA CORP FOREIGN		D	2	1FE	14,762,605	109.9300	16,247,106	14,780,000	14,764,133	0	1,472	0	0	3.625	3.639	MS	165,197	535,775	12/19/2018	09/10/2028
368266-AA-0	GAZPROM GAZ CAPITAL SA CORP FOREIGN	LS	D		2FE	28,611,344	150.3900	40,672,064	27,045,000	28,207,474	0	(47,575)	0	0	8.625	8.092	AO	408,211	2,332,631	11/18/2010	04/28/2034
445545-AE-6	REPUBLIC OF HUNGARY GOVT FOREIGN		D		2FE	10,687,500	105.5600	10,555,771	10,000,000	10,348,588	0	(269,993)	0	0	6.375	3.483	MS	162,917	637,500	09/26/2018	03/29/2021
445545-AF-3	REPUBLIC OF HUNGARY GOVT FOREIGN	LS	D		2FE	44,746,045	164.7300	50,077,729	30,400,000	43,824,568	0	(378,427)	0	0	7.625	4.397	MS	592,378	2,318,000	12/19/2017	03/29/2041
455780-AT-3	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	24,006,353	157.4000	30,354,356	19,285,000	23,150,604	0	(144,023)	0	0	8.500	6.430	AO	359,719	1,639,225	02/23/2015	10/12/2035
455780-AX-4	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	2,426,135	135.9800	2,866,534	2,108,000	2,380,514	0	(9,602)	0	0	6.625	5.447	FA	51,983	139,655	07/29/2014	02/17/2037
455780-AZ-9	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	4,544,898	150.4700	5,455,945	3,626,000	4,494,087	0	(32,659)	0	0	7.750	5.503	JJ	128,018	281,015	01/29/2018	01/17/2038
455780-BF-2	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	4,190,000	103.8100	4,152,281	4,000,000	4,052,068	0	(37,168)	0	0	4.875	3.868	MN	30,333	195,000	01/26/2016	05/05/2021
455780-BJ-4	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	10,922,750	120.4700	13,733,689	11,400,000	10,970,555	0	9,736	0	0	5.250	5.548	JJ	272,650	598,500	06/25/2014	01/17/2042
455780-BK-1	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	4,972,350	103.1800	5,158,766	5,000,000	4,981,514	0	7,395	0	0	3.750	3.917	AO	34,375	187,500	09/26/2018	04/25/2022
455780-BR-6	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	16,277,063	143.7800	19,309,461	13,430,000	16,048,711	0	(53,116)	0	0	6.750	5.304	JJ	418,009	906,525	05/02/2016	01/15/2044
455780-BT-2	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	5,220,000	107.2700	5,363,489	5,000,000	5,163,583	0	(29,288)	0	0	4.125	3.413	JJ	95,104	206,250	01/12/2018	01/15/2025
455780-BU-9	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	19,075,010	119.5800	21,884,065	18,300,000	19,048,187	0	(15,502)	0	0	5.125	4.839	JJ	432,465	937,875	08/29/2018	01/15/2045
455780-BV-7	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	4,285,250	111.3000	4,452,162	4,000,000	4,223,500	0	(32,664)	0	0	4.750	3.704	JJ	91,306	190,000	02/27/2018	01/08/2026
455780-BW-5	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	46,029,469	133.0500	60,439,350	45,425,000	46,018,797	0	(11,117)	0	0	5.950	5.848	JJ	1,298,840	2,702,788	08/06/2018	01/08/2046
455780-BX-3	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	5,734,381	109.3100	5,934,347	5,429,000	5,673,292	0	(30,068)	0	0	4.350	3.618	JJ	113,489	236,162	11/30/2017	01/08/2027
455780-BY-1	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	6,103,750	122.7800	7,366,967	6,000,000	6,101,349	0	(1,709)	0	0	5.250	5.134	JJ	151,375	315,000	05/04/2018	01/08/2047
455780-CA-2	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	5,670,267	106.5800	6,084,601	5,709,000	5,666,426	0	4,146	0	0	3.850	3.956	JJ	99,519	219,797	12/10/2018	07/18/2027
455780-CB-0	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	8,448,860	115.4000	9,289,632	8,050,000	8,433,836	0	(7,015)	0	0	4.750	4.448	JJ	173,131	382,375	01/22/2018	07/18/2047
455780-CD-6	REPUBLIC OF INDONESIA GOVT FOREIGN	LS	D		2FE	8,431,615	104.5600	8,863,314	8,477,000	8,439,711	0	3,940	0	0	3.500	3.563	JJ	140,106	296,695	12/20/2017	01/11/2028
455780-CE-4	REPUBLIC OF INDONESIA GOVT FOREIGN	LS	D		2FE	11,628,879	110.2200	13,017,604	11,810,000	11,634,161	0	2,893	0	0	4.350	4.441	JJ	242,597	513,735	05/04/2018	01/11/2048
455780-CJ-3	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	916,100	129.0300	1,096,743	850,000	915,446	0	(654)	0	0	5.350	4.853	FA	17,685	30,317	03/15/2019	02/11/2049
458182-BW-1	INTER-AMERICAN DEV BANK NOTES		D		1FE	4,527,768	124.5800	4,715,543	3,785,000	4,061,935	0	(39,949)	0	0	6.800	5.313	AO	54,336	257,380	09/25/2002	10/15/2025
4581X0-CE-6	INTER-AMERICAN DEVEL BANK GOVT FOREIGN		D		1FE	9,782,477	133.2300	13,159,553	9,877,000	9,792,520	0	1,930	0	0	4.375	4.433	JJ	188,452	432,119	01/16/2014	01/24/2044
465077-AL-9	ISRAEL ELECTRIC CORP LTD GOVT FOREIGN		D		2FE	1,724,149	108.8400	1,893,778	1,740,000	1,726,424	0	1,266	0	0	4.250	4.359	FA	28,142	73,950	02/07/2018	08/14/2028
465138-7N-9	AID-ISRAEL GOVT FOREIGN	LS	D		1FE	43,601,769	119.7100	52,401,337	43,775,000	43,636,166	0	2,621	0	0	4.500	4.520	JJ	826,253	1,969,875	10/02/2018	01/30/2043
465139-KZ-5	AID-ISRAEL CRP FRGN ZERO COUPON	@	D		1FE	9,998,013	89.2900	20,045,560	22,450,000	17,251,399	0	864,687	0	0	0.000	5.209	N/A	0	0	05/21/2009	02/15/2025
46513Y-JH-2	ISRAEL (STATE OF) GOVT FOREIGN		D		1FE	2,616,082	107.4200	2,900,230	2,700,000	2,627,766	0	7,593	0	0	3.250	3.636	JJ	39,975	87,750	06/13/2018	01/17/2028
46513Y-JJ-8	ISRAEL (STATE OF) GOVT FOREIGN		D		1FE	5,958,550	115.3400	7,174,346	6,220,000	5,964,427	0	4,560	0	0	4.125	4.381	JJ	116,884	256,575	10/09/2018	01/17/2048
465410-AH-1	REPUBLIC OF ITALY GOVT FOREIGN		D		2FE	54,756,061	114.7400	74,526,439	64,950,000	61,703,392	0	702,566	0	0	6.875	8.450	MS	1,165,943	4,465,313	07/21/2004	09/27/2023
486661-AH-4	KAZAKHSTAN (REPUBLIC OF) GOVT FOREIGN		D		2FE	12,629,194	147.6200	15,049,402	10,195,000	12,572,749	0	(46,014)	0	0	6.500	4.891	JJ	294,522	662,675	10/02/2018	07/21/2045
500630-BX-5	KOREA DEVELOPMENT BANK GOVT FOREIGN		D		1FE	3,516,604	102.5000	3,648,975	3,560,000	3,546,806	0	4,571	0	0	3.000	3.143	MS	31,743	106,800	09/05/2012	09/14/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
500630-CH-9	KOREA DEVELOPMENT BANK GOVT FOREIGN		D		1FE	10,090,370	100.5200	10,052,404	10,000,000	10,019,643	0	(18,613)	0	0	2.500	2.306	JJ	116,667	250,000	01/22/2016	01/13/2021
500631-AE-6	KOREA ELECTRIC POWER CORP BANK GUARANTEE		D		1FE	267,141	183.6400	2,732,502	1,488,000	1,233,323	0	6	0	0	7.950	9.589	AO	29,574	118,296	11/22/1999	04/01/2096
50064F-AE-4	REPUBLIC OF KOREA GLOBAL CORP FOREIGN		D		1FE	514,633	118.7700	528,537	445,000	485,300	0	(6,279)	0	0	5.625	3.836	MN	4,102	25,031	03/13/2015	11/03/2025
50064F-AL-8	REPUBLIC OF KOREA GLOBAL GOVT FOREIGN	LS	D		1FE	20,237,476	122.4400	24,855,449	20,300,000	20,243,644	0	1,303	0	0	4.125	4.143	JD	48,847	837,375	06/03/2014	06/10/2044
50064Y-AF-0	KOREA HYDRO & NUCLEAR PO GOVT FOREIGN		D		1FE	5,835,179	102.2500	6,063,211	5,930,000	5,901,034	0	9,991	0	0	3.000	3.188	MS	50,405	177,900	09/11/2012	09/19/2022
50065W-AF-3	KOREA NATIONAL OIL CORP GOVT FOREIGN		D		1FE	4,972,300	106.3600	5,318,004	5,000,000	4,987,285	0	2,801	0	0	4.000	4.068	JJ	87,778	200,000	01/15/2014	01/23/2024
50066A-AA-1	KOREA GAS CORP GOVT FOREIGN		D		1FE	5,500,858	101.7600	5,156,959	5,068,000	5,128,608	0	(70,861)	0	0	4.250	2.789	MN	35,300	215,390	05/22/2014	11/02/2020
50066A-AD-5	KOREA GAS CORP GOVT FOREIGN		D		1FE	9,856,700	147.9400	11,835,536	8,000,000	9,640,967	0	(41,505)	0	0	6.250	4.740	JJ	223,611	500,000	03/05/2014	01/20/2042
501499-AB-3	KUWAIT STATE OF (GOVERNMENT) GOVT FOREIG		D		1FE	6,267,500	107.5800	6,669,805	6,200,000	6,250,985	0	(6,182)	0	0	3.500	3.370	MS	60,881	217,000	05/02/2017	03/20/2027
518417-AC-4	REPUBLIC OF LATVIA GOVT FOREIGN		D		1FE	52,532,614	100.0000	51,689,181	51,687,000	51,692,838	0	(203,469)	0	0	2.750	2.350	JJ	667,265	1,421,393	04/05/2016	01/12/2020
536878-AD-3	REPUBLIC OF LITHUANIA GOVT FOREIGN		D		1FE	43,988,943	100.6400	36,634,600	36,400,000	36,591,141	0	(1,714,572)	0	0	7.375	2.562	FA	1,043,972	2,684,500	01/13/2016	02/11/2020
536878-AF-8	REPUBLIC OF LITHUANIA GOVT FOREIGN		D		1FE	14,575,000	104.9000	13,112,084	12,500,000	13,028,078	0	(432,758)	0	0	6.125	2.493	MS	238,194	765,625	06/07/2016	03/09/2021
536878-AG-6	REPUBLIC OF LITHUANIA GOVT FOREIGN		D		1FE	1,179,850	109.6000	1,095,949	1,000,000	1,082,880	0	(38,288)	0	0	6.625	2.515	FA	27,604	66,250	05/26/2017	02/01/2022
56068T-AD-9	MAJAPAHIT HOLDING BV CORP FOREIGN		D		2FE	123,233	145.0800	181,355	125,000	123,542	0	38	0	0	7.875	7.999	JD	82	9,844	06/21/2007	06/29/2037
59284M-AB-0	MEXICO CITY AIRPORT TRUST GOVT FOREIGN		D	2	2FE	10,684,421	103.3500	12,286,772	11,889,000	10,730,974	0	16,302	0	0	5.500	6.252	AO	110,799	653,895	04/05/2018	10/31/2046
59284M-AC-8	MEXICO CITY AIRPORT TRUST GOVT FOREIGN		D	2	2FE	3,104,500	102.3800	3,583,452	3,500,000	3,135,106	0	30,606	0	0	3.875	5.448	AO	22,981	135,625	01/31/2019	04/30/2028
59284M-AD-6	MEXICO CITY AIRPORT TRUST GOVT FOREIGN		D	2	2FE	2,617,160	103.3600	2,972,685	2,876,000	2,623,117	0	3,432	0	0	5.500	6.167	JJ	66,348	158,180	04/04/2018	07/31/2047
593048-AX-9	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	1,542,806	147.2100	1,823,980	1,239,000	1,387,205	0	(16,735)	0	0	11.500	8.982	MN	18,206	142,485	07/21/2004	05/15/2026
62983P-AA-3	NAKILAT CORP SINKING FUND FRGN		D	4	1FE	1,096,250	121.8700	1,218,741	1,000,000	1,065,039	0	(6,238)	0	0	6.067	5.088	JD	169	60,670	05/16/2014	12/31/2033
656531-AC-4	NORSK HYDRO A S DEBENTURES		D		1FE	20,611,934	118.3000	23,265,320	19,667,000	20,020,458	0	(96,297)	0	0	7.750	7.121	JD	67,742	1,524,193	01/01/2013	06/15/2023
656531-AD-2	NORSK HYDRO A S CORP FOREIGN		D		1FE	13,429,655	125.2700	13,935,795	11,125,000	12,034,594	0	(128,170)	0	0	7.150	5.500	MN	101,639	795,438	03/23/2004	11/15/2025
656531-AM-2	NORSK HYDRO A S DEBENTURES		D		1FE	3,823,930	132.5100	5,366,725	4,050,000	3,929,819	0	10,927	0	0	7.250	7.765	MS	79,931	293,625	07/21/2004	09/23/2027
698299-AD-6	Republic of Panama GOVT FOREIGN	LS	D		2FE	932,743	142.8300	1,666,857	1,167,000	1,023,796	0	11,067	0	0	8.875	11.286	MS	26,180	103,571	07/21/2004	09/30/2027
698299-AK-0	Republic of Panama GOVT FOREIGN	LS	D		2FE	3,841,431	152.4800	5,443,501	3,570,000	3,789,887	0	(18,928)	0	0	9.375	8.313	AO	83,672	334,688	04/03/2018	04/01/2029
698299-AM-6	Republic of Panama GOVT FOREIGN		D		2FE	206,500	103.4700	206,941	200,000	200,181	0	(755)	0	0	10.750	10.355	MN	2,747	21,500	04/30/2001	05/15/2020
698299-AS-3	Republic of Panama GOVT FOREIGN		D		2FE	11,228,667	121.6800	12,614,115	10,367,000	10,607,253	0	(67,129)	0	0	9.375	8.490	JJ	445,457	971,906	07/21/2004	01/16/2023
698299-AW-4	Republic of Panama GOVT FOREIGN		D	4	2FE	9,508,000	140.2200	10,936,900	7,800,000	9,256,365	0	(67,353)	0	0	6.700	4.891	JJ	225,008	522,600	03/17/2016	01/26/2036
698299-BB-9	Republic of Panama GOVT FOREIGN		D	4	2FE	35,923,571	116.5300	45,179,013	38,770,000	36,068,596	0	34,661	0	0	4.300	4.715	AO	287,113	1,616,155	11/19/2019	04/29/2053
698299-BD-5	Republic of Panama GOVT FOREIGN		D	2	2FE	2,882,600	107.0300	2,996,717	2,800,000	2,860,497	0	(12,398)	0	0	4.000	3.470	MS	30,800	112,000	03/12/2018	09/22/2024
698299-BG-8	Republic of Panama GOVT FOREIGN	LS	D	4	2FE	12,925,000	119.0200	14,282,267	12,000,000	12,886,678	0	(18,717)	0	0	4.500	4.041	MN	69,000	540,000	12/19/2017	05/15/2047
698299-BH-6	Republic of Panama GOVT FOREIGN		D	2	2FE	13,474,283	118.5600	15,963,508	13,465,000	13,473,145	0	(190)	0	0	4.500	4.496	AO	126,234	605,925	04/11/2018	04/16/2050
712219-AC-8	PEOPLES REPUBLIC OF CHINA GOVT FOREIGN		D		1FE	106,200	245.9000	196,721	80,000	106,107	0	(11)	0	0	9.000	6.775	JJ	3,320	7,200	04/29/2005	01/15/2096
715638-AP-7	REPUBLIC OF PERU GOVT FOREIGN		D		2FE	3,292,800	164.5900	3,456,484	2,100,000	3,169,661	0	(56,872)	0	0	8.750	3.949	MN	20,417	183,750	10/11/2017	11/21/2033
715638-AU-6	REPUBLIC OF PERU CORP SINKING FUND FRGN	LS	D	4	2FE	1,832,188	146.1300	2,009,230	1,375,000	1,757,975	0	(17,062)	0	0	6.550	4.122	MS	26,769	90,063	04/27/2015	03/14/2037
715638-BM-3	REPUBLIC OF PERU GOVT FOREIGN	LS	D		2FE	67,936,875	146.2300	89,783,415	61,400,000	67,692,048	0	(93,094)	0	0	5.625	4.960	MN	412,531	3,453,750	12/05/2017	11/18/2050
715638-BU-5	REPUBLIC OF PERU GOVT FOREIGN		D		2FE	2,382,632	112.0600	2,429,419	2,168,000	2,341,685	0	(19,972)	0	0	4.125	2.947	FA	31,301	89,430	11/29/2017	08/25/2027
71568P-AK-5	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG		D		2FE	1,937,146	108.1100	2,118,976	1,960,000	1,937,253	0	107	0	0	4.875	4.950	JJ	43,528	0	07/10/2019	07/17/2049
71568Q-AA-5	PERUSAHAAN LISTRIK NEGARA PT CORP FOREIG		D		2FE	3,918,750	105.9800	3,974,294	3,750,000	3,854,381	0	(52,218)	0	0	5.500	3.956	MN	22,344	206,250	10/03/2018	11/22/2021
71654Q-BB-7	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		2FE	10,137,000	103.5900	10,358,734	10,000,000	10,087,706	0	(39,869)	0	0	4.875	4.424	JJ	212,604	487,500	09/27/2018	01/24/2022
71654Q-BV-3	PETROLEOS MEXICANOS PEMEX CORP FOREIGN	LS	D		2FE	11,057,870	101.3500	11,300,541	11,150,000	11,080,162	0	12,034	0	0	4.250	4.389	JJ	218,509	473,875	03/08/2018	01/15/2025
71654Q-BW-1	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		2FE	9,173,750	99.5300	9,455,468	9,500,000	9,239,372	0	35,905	0	0	4.500	5.030	JJ	187,625	427,500	02/21/2018	01/23/2026
71654Q-CB-6	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		3FE	2,072,440	110.0300	2,200,605	2,000,000	2,063,413	0	(7,576)	0	0	6.875	6.279	FA	56,146	137,500	10/24/2018	08/04/2026
71654Q-CC-4	PETROLEOS MEXICANOS PEMEX CORP FOREIGN	LS	D		2FE	28,907,425	100.7600	30,411,024	30,180,000	28,914,432	0	10,746	0	0	6.750	7.084	MS	565,875	2,037,150	11/27/2018	09/21/2047
71654Q-CE-0	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		2FE	5,120,000	104.7900	5,239,547	5,000,000	5,079,038	0	(33,545)	0	0	5.375	4.608	MS	80,625	268,750	10/09/2018	03/13/2022
71654Q-CG-5	PETROLEOS MEXICANOS PEMEX CORP FOREIGN	LS	D		2FE	6,738,905	105.9300	6,737,185	6,360,000	6,678,219	0	(35,030)	0	0	6.500	5.643	MS	124,020	413,400	07/13/2018	03/13/2027
71654Q-CK-6	PETROLEOS MEXICANOS PEMEX CORP FOREIGN	LS	D		2FE	6,154,425	99.4900	6,715,815	6,750,000	6,200,709	0	46,236	0	0	5.350	6.663	FA	139,434	361,125	01/23/2019	02/12/2028
71654Q-CL-4	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		2FE	12,036,000	96.5500	12,551,366	13,000,000	12,047,274	0	10,793	0	0	6.350	6.946	FA	318,735	825,500	12/21/2018	02/12/2048
71654Q-CP-5	PETROLEOS MEXICANOS PEMEX CORP FOREIGN		D		2FE	279,900	105.1600	315,488	300,000	281,313	0	1,378	0	0	6.500	7.457	JJ	8,558	14,625	12/21/2018	01/23/2029
71654Q-CW-0	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN		D	2	2FE	12,809,286	109.3400	13,552,905	12,394,000	12,807,523	0	(2,950)	0	0	7.690	7.411	JJ	259,455	0	09/27/2019	01/23/2050
718286-AL-1	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2FE	2,290,517	133.3900	3,412,176	2,558,000	2,440,719	0	17,662	0	0	9.500	10.736	AO	47,252	243,010	07/21/2004	10/21/2024
718286-AP-2	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2FE	2,863,492	141.3700	4,389,672	3,105,000	2,968,816	0	15,706	0	0	10.625	11.703	MS	96,223	329,906	03/07/2007	03/16/2025
718286-AY-3	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2FE	643,711	159.7000	820,857	514,000	609,296	0	(7,820)	0	0	9.500	6.697	FA	20,210	48,830	03/13/2015	02/02/2030
718286-BB-2	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2FE	646,727	147.8800	863,646	584,000	626,158	0	(2,501)	0	0	7.750	6.808	JJ	20,996	45,260	09/18/2008	01/14/2031
718286-BD-8	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2FE	237,956	136.2700	333,862	245,000	240,111	0	259	0	0	6.375	6.618	JJ	7,202	15,619	09/09/2008	01/15/2032
718286-BG-1	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2FE	165,353	142.0900	198,929	140,000	158,979	0	(844)	0	0	6.375	5.062	AO	1,686	8,925	11/02/2010	10/23/2034
718286-BK-2	REPUBLIC OF PHILIPPINES CORP FOREIGN		D		2FE	607,396	102.1100	615,749	603,000	603,516	0	(485)	0	0	4.000	3.914	JJ	11,122	24,120	09/28/2010	01/15/2021
731011-AU-6	REPUBLIC OF POLAND CORP FOR		D		1FE	13,616,400	106.0600	14,849,161	14,000,000	13,678,368	0	44,623	0	0	3.250	3.662	AO	107,431	455,000	11/14/2018	04/06/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74445P-AC-6	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE		D		2FE	1,964,625	122.8400	2,333,938	1,900,000	1,959,340	0	(4,937)	0	0	6.530	6.068	MN	15,853	124,070	12/10/2018	11/15/2028
74445P-AD-4	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE		D		2FE	752,813	129.3000	969,763	750,000	752,753	0	(32)	0	0	6.757	6.727	MN	6,475	50,678	12/10/2018	11/15/2048
74727P-AE-1	STATE OF QATAR GOVT FOREIGN		D		1FE	1,070,860	164.3200	1,150,216	700,000	1,048,107	0	(22,753)	0	0	9.750	3.909	JD	3,033	68,250	02/20/2019	06/15/2030
74727P-AK-7	STATE OF QATAR GOVT FOREIGN		D		1FE	4,540,000	100.1000	4,004,019	4,000,000	4,005,929	0	(112,594)	0	0	5.250	2.382	JJ	93,917	210,000	01/07/2015	01/20/2020
74727P-AL-5	STATE OF QATAR GOVT FOREIGN		D		1FE	21,589,106	145.4100	24,473,042	16,830,000	21,096,972	0	(129,642)	0	0	6.400	4.470	JJ	481,712	1,077,120	08/08/2018	01/20/2040
74727P-AR-2	STATE OF QATAR GOVT FOREIGN		D		1FE	14,736,113	137.1200	17,332,167	12,640,000	14,497,575	0	(47,392)	0	0	5.750	4.675	JJ	325,041	726,800	06/03/2014	01/20/2042
74727P-AT-8	STATE OF QATAR GOVT FOREIGN		D		1FE	6,938,700	100.3600	7,025,114	7,000,000	6,981,702	0	12,450	0	0	2.375	2.563	JD	13,392	166,250	06/08/2016	06/02/2021
74727P-AU-5	STATE OF QATAR GOVT FOREIGN		D		1FE	2,016,250	105.3800	2,107,526	2,000,000	2,011,951	0	(1,660)	0	0	3.250	3.146	JD	5,236	65,000	05/02/2017	06/02/2026
74727P-AV-3	STATE OF QATAR GOVT FOREIGN		D		1FE	40,172,500	121.4200	46,748,813	38,500,000	40,095,541	0	(31,972)	0	0	4.625	4.358	JD	143,439	1,780,625	09/29/2017	06/02/2046
74727P-AW-1	STATE OF QATAR GOVT FOREIGN		D		1FE	32,363,000	105.6200	33,798,169	32,000,000	32,281,352	0	(77,605)	0	0	3.875	3.589	AO	234,222	1,240,000	01/08/2019	04/23/2023
74727P-AX-9	STATE OF QATAR GOVT FOREIGN		D		1FE	7,081,000	114.6000	8,021,986	7,000,000	7,072,132	0	(7,144)	0	0	4.500	4.349	AO	59,500	315,000	01/02/2019	04/23/2028
74727P-AY-7	STATE OF QATAR GOVT FOREIGN		D		1FE	3,796,200	128.5500	4,756,208	3,700,000	3,794,102	0	(1,509)	0	0	5.103	4.935	AO	35,664	188,811	07/31/2018	04/23/2048
74733L-AE-2	QTEL INTERNATIONAL FIN GOVT FOREIGN		D		1FE	5,240,000	111.7500	5,587,369	5,000,000	5,188,802	0	(28,187)	0	0	5.000	4.257	AO	50,000	250,000	02/22/2018	10/19/2025
74735K-2A-9	OOREDOO INTERNATIONAL FI GOVT FOREIGN		D		1FE	1,959,000	102.0400	2,040,724	2,000,000	1,970,942	0	8,551	0	0	3.250	3.744	FA	23,472	65,000	08/01/2018	02/21/2023
760942-AY-8	REPUBLICA ORIENT URUGUAY GOVT FOREIGN	LS	D	4	2FE	3,935,500	107.4200	4,834,139	4,500,000	3,986,633	0	10,340	0	0	4.125	4.925	MN	21,141	185,625	06/30/2014	11/20/2045
760942-BA-9	REPUBLICA ORIENT URUGUAY GOVT FOREIGN		D	4	2FE	118,470,221	120.2600	139,212,713	115,757,500	118,414,819	0	(46,601)	0	0	5.100	4.945	JD	213,187	5,903,633	06/05/2018	06/18/2050
760942-BB-7	REPUBLICA ORIENT URUGUAY GOVT FOREIGN		D	4	2FE	16,846,287	110.3200	17,182,240	15,574,739	16,566,532	0	(139,286)	0	0	4.375	3.251	AO	121,137	681,395	12/20/2017	10/27/2027
760942-BD-3	REPUBLICA ORIENT URUGUAY GOVT FOREIGN	LS	D	4	2FE	18,007,490	118.0900	21,704,577	18,380,000	18,013,017	0	4,094	0	0	4.975	5.098	AO	180,341	914,405	07/05/2018	04/20/2055
77586R-AA-8	ROMANIA GOVT FOREIGN		D		2FE	10,945,000	109.3800	10,938,392	10,000,000	10,604,481	0	(272,002)	0	0	6.750	3.728	FA	270,000	675,000	09/26/2018	02/07/2022
77586R-AC-4	ROMANIA GOVT FOREIGN	LS	D		2FE	82,132,748	129.6900	89,938,304	69,350,000	81,170,273	0	(254,996)	0	0	6.125	4.907	JJ	1,876,062	4,247,688	05/16/2018	01/22/2044
77586R-AF-7	ROMANIA GOVT FOREIGN	LS	D		2FE	33,565,220	115.4700	39,317,576	34,050,000	33,576,164	0	6,973	0	0	5.125	5.219	JD	77,558	1,745,063	08/29/2018	06/15/2048
77586T-AE-6	ROMANIA GOVT FOREIGN	LS	D		2FE	22,853,799	129.6900	24,121,881	18,600,000	22,624,267	0	(90,540)	0	0	6.125	4.621	JJ	503,169	1,139,250	12/19/2017	01/22/2044
78307A-AE-3	RUSSIAN FEDERATION GOVT FOREIGN	LS	D		2FE	1,063,383	172.3000	2,184,746	1,268,000	1,009,586	0	(5,014)	0	0	12.750	15.536	JD	3,144	161,670	02/28/2002	06/24/2028
78307A-CZ-4	RUSSIAN FEDERATION GOVT FOREIGN		D	4	2FE	2,762,032	113.8100	5,625,406	4,942,881	3,916,584	0	61,342	0	0	7.500	17.808	MS	93,709	370,716	06/25/2013	03/31/2030
80413T-AA-7	Saudi Arabia GOVT FOREIGN		D		1FE	16,147,155	100.4000	16,416,245	16,350,000	16,272,139	0	41,042	0	0	2.375	2.644	AO	70,112	388,313	11/16/2016	10/26/2021
80413T-AC-3	Saudi Arabia GOVT FOREIGN		D		1FE	37,009,425	111.0000	41,842,572	37,695,000	37,043,576	0	12,034	0	0	4.500	4.612	AO	306,272	1,696,275	12/21/2016	10/26/2046
80413T-AD-1	Saudi Arabia GOVT FOREIGN		D		1FE	19,327,492	101.8100	20,361,450	20,000,000	19,510,223	0	141,625	0	0	2.875	3.699	MS	186,875	575,000	01/08/2019	03/04/2023
80413T-AE-9	Saudi Arabia GOVT FOREIGN		D		1FE	6,786,260	105.6600	7,554,689	7,150,000	6,838,563	0	31,195	0	0	3.625	4.261	MS	84,236	259,188	06/13/2018	03/04/2028
80413T-AF-6	Saudi Arabia GOVT FOREIGN		D		1FE	9,125,815	112.6900	10,255,187	9,100,000	9,124,284	0	(449)	0	0	4.625	4.607	AO	101,711	420,875	10/23/2017	10/04/2047
80413T-AG-4	Saudi Arabia GOVT FOREIGN		D		1FE	12,116,846	107.9000	13,109,526	12,150,000	12,123,765	0	4,270	0	0	4.000	4.045	AO	99,900	486,000	01/04/2019	04/17/2025
80413T-AH-2	Saudi Arabia GOVT FOREIGN		D		1FE	3,027,520	113.6700	3,410,143	3,000,000	3,025,982	0	(1,604)	0	0	4.500	4.392	AO	27,750	135,000	02/20/2019	04/17/2030
80413T-AJ-8	Saudi Arabia GOVT FOREIGN		D		1FE	3,653,750	119.6400	4,426,847	3,700,000	3,654,673	0	658	0	0	5.000	5.080	AO	38,028	185,000	07/31/2018	04/17/2049
82929R-AC-0	SING TELECOMMUNICATIONS 144A		D		1FE	191,400	141.9000	234,127	165,000	182,632	0	(984)	0	0	7.375	6.099	JD	1,014	12,169	10/05/2007	12/01/2031
82937A-AB-9	SINOCHEM OVERSEAS CAP CORP FOREIGN		D		1FE	6,612,914	135.2900	7,810,454	5,773,000	6,516,492	0	(19,227)	0	0	6.300	5.274	MN	49,503	363,699	05/15/2014	11/12/2040
856899-AB-5	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1FE	36,711,396	102.3400	37,997,296	37,130,000	36,966,911	0	44,335	0	0	3.125	3.262	MN	125,701	1,160,313	03/11/2014	05/22/2023
856899-AC-3	STATE GRID OVERSEAS INVESTMENT CORP FORE	LS	D		1FE	1,002,500	116.6300	1,166,322	1,000,000	1,002,288	0	(56)	0	0	4.375	4.359	MN	4,740	43,750	09/16/2015	05/22/2043
857004-AC-9	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	31,624,109	106.9900	33,358,353	31,179,000	31,512,139	0	(69,293)	0	0	4.125	3.854	MN	192,920	1,286,134	01/08/2019	05/07/2024
857004-AD-7	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	32,663,411	124.9100	39,197,426	31,380,000	32,546,054	0	(26,424)	0	0	4.850	4.592	MN	228,290	1,521,930	11/16/2017	05/07/2044
857006-AC-4	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	5,023,050	100.9600	5,552,525	5,500,000	5,086,144	0	55,391	0	0	2.875	4.233	MN	18,887	122,188	11/14/2018	05/18/2026
857006-AE-0	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	12,047,380	101.1300	12,565,777	12,425,000	12,164,846	0	103,757	0	0	2.750	3.690	MN	54,101	341,688	01/04/2019	05/04/2022
857006-AG-5	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	12,568,556	104.8900	13,321,033	12,700,000	12,577,375	0	13,782	0	0	3.500	3.647	MN	70,379	444,500	12/10/2018	05/04/2027
857006-AK-6	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	5,450,774	111.7200	5,865,556	5,250,000	5,442,560	0	(3,970)	0	0	4.000	3.783	MN	33,250	210,000	11/28/2017	05/04/2047
857006-AL-4	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	10,562,551	104.2900	11,033,407	10,580,000	10,566,354	0	3,646	0	0	3.750	3.790	MN	65,023	434,250	11/01/2018	05/02/2023
857006-AM-2	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	5,232,023	110.9200	5,789,828	5,220,000	5,230,448	0	(1,052)	0	0	4.250	4.221	MN	36,359	221,850	07/17/2018	05/02/2028
857524-AA-0	REPUBLIC OF POLAND GOVT FOREIGN		D		1FE	22,673,495	104.2700	20,645,206	19,800,000	20,413,962	0	(457,102)	0	0	5.125	2.688	AO	197,313	1,014,750	09/14/2016	04/21/2021
857524-AB-8	REPUBLIC OF POLAND GOVT FOREIGN		D		1FE	60,271,875	106.9000	55,641,586	52,050,000	54,191,713	0	(916,233)	0	0	5.000	3.073	MS	708,458	2,602,500	10/05/2012	03/23/2022
857524-AC-6	REPUBLIC OF POLAND GOVT FOREIGN	LS	D		1FE	43,602,630	107.6100	46,273,039	43,000,000	43,540,471	0	(120,327)	0	0	4.000	3.661	JJ	759,667	1,720,000	01/08/2019	01/22/2024
85771P-AC-6	EQUINOR ASA CORP FOREIGN		D		1FE	37,763,442	127.5700	48,125,732	37,725,000	37,757,308	0	(1,112)	0	0	5.100	5.092	FA	716,146	1,923,975	04/27/2015	08/17/2040
85771P-AE-2	EQUINOR ASA CORP FOREIGN		D		1FE	2,681,437	115.6300	3,093,102	2,675,000	2,680,720	0	(164)	0	0	4.250	4.235	MN	12,000	113,688	04/27/2015	11/23/2041
85771P-AG-7	EQUINOR ASA CORP FOREIGN	LS	D		1FE	8,948,914	101.5800	9,853,755	9,700,000	9,426,773	0	83,719	0	0	2.450	3.432	JJ	108,263	237,650	10/07/2013	01/17/2023
85771P-AL-6	EQUINOR ASA CORP FOREIGN		D		1FE	8,330,752	111.4300	9,282,382	8,330,000	8,330,696	0	(34)	0	0	3.950	3.949	MN	42,043	329,035	04/27/2015	05/15/2043
85771P-AN-2	EQUINOR ASA CORP FOREIGN	LS	D		1FE	7,673,594	106.5600	7,796,051	7,316,000	7,537,321	0	(49,301)	0	0	3.700	2.923	MS	90,231	270,692	02/24/2017	03/01/2024
85771P-AQ-5	EQUINOR ASA CORP FOREIGN	LS	D		1FE	16,294,825	125.9000	19,860,400	15,775,000	16,260,840	0	(11,793)	0	0	4.800	4.582	MN	111,477	757,200	09/07/2018	11/08/2043
85771P-AX-0	EQUINOR ASA CORP FOREIGN		D		1FE	11,227,500	105.3300	11,585,931	11,000,000	11,149,526	0	(28,277)	0	0	3.250	2.947	MN	50,646	357,500	02/24/2017	11/10/2024
87164K-AB-0	SYNGENTA FINANCE AG CORP FOREIGN		D		2FE	45,513,850	88.9300	39,372,470	44,275,000	45,334,219	0	(29,250)	0	0	4.375	4.206	MS	500,400	1,937,031	05/21/2013	03/28/2042
87164K-AH-7	SYNGENTA FINANCE AG GOVT FOREIGN	LS	D	2	2FE	16,987,491	103.8900	17,629,292	16,969,000	16,980,663	0	(3,534)	0	0	4.441	4.416	AO	140,252	753,593	04/24/2018	04/24/2023
880277-AB-4	TENAGA NASIONAL DEBENTURES 144A		D		1FE	2,677,929	123.5700	4,079,128	3,301,000	3,002,535	0	36,582	0	0	7.500	9.550	MN	41,263	247,575	03/18/2009	11/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
880277-AD-0	TENAGA NASIONAL DEBENTURES 144A		D		1FE	1,325,474	130.3100	2,250,407	1,727,000	1,325,805	0	15	0	0	7.500	9.770	JJ	59,725	129,525	08/01/2005	01/15/2096
900123-AL-4	REPUBLIC OF TURKEY GOVT FOREIGN		D		4FE	686,526	143.0200	1,187,082	830,000	719,443	0	4,711	0	0	11.875	14.424	JJ	45,448	98,563	07/21/2004	01/15/2030
900123-BH-2	REPUBLIC OF TURKEY GOVT FOREIGN		D		4FE	439,600	102.9800	411,918	400,000	408,026	0	(6,179)	0	0	5.625	3.955	MS	5,688	22,500	05/29/2014	03/30/2021
900123-CB-4	REPUBLIC OF TURKEY GOVT FOREIGN		D		4FE	1,532,653	82.4700	1,294,800	1,570,000	1,535,803	0	757	0	0	4.875	5.034	AO	15,945	76,538	04/27/2015	04/16/2043
910869-AG-3	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	8,925,720	148.4700	13,571,331	9,141,000	8,988,959	0	6,966	0	0	8.300	8.522	FA	286,621	758,703	07/21/2004	08/15/2031
910869-AJ-7	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	1,109,003	116.7600	1,331,084	1,140,000	1,132,001	0	2,441	0	0	8.000	8.284	MS	24,573	91,200	07/21/2004	09/24/2022
910869-AV-0	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	1,519,455	130.0100	1,583,583	1,218,000	1,484,253	0	(8,156)	0	0	6.050	4.397	JJ	34,798	73,689	04/27/2015	01/11/2040
910869-AZ-1	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	9,084,570	118.3500	9,813,265	8,292,000	9,082,506	0	(367)	0	0	5.750	5.245	AO	104,629	476,790	09/20/2016	10/12/2110
910869-BB-3	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	8,262,445	110.5900	8,873,931	8,024,000	8,235,098	0	(5,060)	0	0	4.750	4.565	MS	119,636	381,140	08/06/2018	03/08/2044
910869-BE-7	UNITED MEXICAN STATES GOVT FOREIGN	LS	D		2FE	13,749,767	123.1600	15,426,175	12,525,000	13,680,010	0	(23,522)	0	0	5.550	4.903	JJ	308,950	695,138	08/08/2018	01/21/2045
910869-BF-4	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	713,790	108.5800	752,448	693,000	712,147	0	(386)	0	0	4.600	4.420	JJ	13,991	31,878	04/27/2015	01/23/2046
917288-BA-9	REPUBLIC OF URUGUAY GOVT FOREIGN		D		2FE	4,901,392	148.5300	5,358,459	3,607,633	4,622,961	0	(55,932)	0	0	7.875	4.884	JJ	131,002	284,101	06/02/2014	01/15/2033
922646-AS-3	REPUBLIC OF VENEZUELA GOVT FOREIGN		D		6FE	36,401	11.5800	40,537	350,000	36,401	0	0	40,599	0	9.250	42.040	MS	0	0	03/07/2002	09/15/2027
922646-AT-1	REPUBLIC OF VENEZUELA GOVT FOREIGN		D		6FE	5,000	11.5000	5,750	50,000	5,000	250	0	7,035	0	13.625	56.144	FA	0	0	12/01/1999	12/31/2020
G8185T-AA-7	SINOCHEM OVERSEAS CAP CORP FOREIGN		D		1FE	4,913,655	101.7600	4,935,138	4,850,000	4,877,433	0	(30,883)	0	0	4.500	3.823	MN	29,706	218,250	10/30/2018	11/12/2020
G8449V-AB-2	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1FE	2,971,950	102.3400	3,070,075	3,000,000	2,986,727	0	3,625	0	0	3.125	3.263	MN	10,156	93,750	11/04/2015	05/22/2023
G8449V-AC-0	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1FE	8,182,317	116.6300	9,680,474	8,300,000	8,196,262	0	2,250	0	0	4.375	4.459	MN	39,339	363,125	08/04/2015	05/22/2043
G8449W-AD-6	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1FE	225,998	124.9100	249,824	200,000	223,527	0	(556)	0	0	4.850	4.083	MN	1,455	9,700	03/13/2015	05/07/2044
G8450L-AN-4	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	994,990	104.2900	1,042,855	1,000,000	996,144	0	1,052	0	0	3.750	3.873	MN	6,146	37,500	11/14/2018	05/02/2023
J2615Q-M8-5	JAPAN (GOVERNMENT OF) GOVT FOREIGN		B		1FE	49,777,847	100.5100	47,169,600	46,928,915	47,187,426	0	(1,160,572)	0	433,383	2.400	(0.124)	MS	317,831	1,116,468	11/22/2016	03/20/2020
J2615Q-M9-3	JAPAN (GOVERNMENT OF) GOVT FOREIGN		B		1FE	182,409,801	101.0700	173,915,070	172,072,688	173,965,428	0	(3,922,899)	0	1,602,012	2.200	(0.126)	JD	124,458	3,792,088	11/22/2016	06/22/2020
J2615Q-N2-7	JAPAN (GOVERNMENT OF) GOVT FOREIGN		B		1FE	99,031,396	101.6500	94,472,241	92,937,655	94,493,502	0	(2,114,259)	0	870,370	2.200	(0.120)	MS	576,977	2,026,791	11/22/2016	09/21/2020
J2615Q-N3-5	JAPAN (GOVERNMENT OF) GOVT FOREIGN		B		1FE	114,560,632	102.5100	108,476,504	105,820,102	108,497,630	0	(2,704,657)	0	996,040	2.500	(0.107)	JD	86,975	2,650,037	11/22/2016	12/21/2020
J2661G-2D-1	JAPAN GOVERNMENT GOVT FOREIGN		B		1FE	194,044,848	102.7000	190,902,865	185,875,310	190,917,960	0	(4,023,739)	0	1,744,994	2.100	(0.116)	MS	1,101,502	3,869,328	01/10/2018	03/22/2021
J2661G-5E-6	JAPAN GOVERNMENT GOVT FOREIGN		B		1FE	105,839,874	103.1100	104,369,170	101,219,228	104,357,861	0	(2,084,233)	0	955,686	2.000	(0.107)	JD	66,555	2,027,855	01/10/2018	06/21/2021
M6320U-AE-9	Saudi Arabia GOVT FOREIGN		D		1FE	4,818,750	101.8100	5,090,363	5,000,000	4,870,895	0	37,569	0	0	2.875	3.744	MS	46,719	143,750	08/03/2018	03/04/2023
M8489S-AF-4	QATAR (STATE OF) GOVT FOREIGN		D		1FE	3,013,500	105.6200	3,168,578	3,000,000	3,009,701	0	(2,737)	0	0	3.875	3.769	AO	21,958	116,250	08/03/2018	04/23/2023
P3143N-AN-4	CODELCO INC GOVT FOREIGN		D		1FE	1,029,400	102.7000	1,027,050	1,000,000	1,009,178	0	(4,779)	0	0	3.875	3.354	MN	6,243	38,750	07/02/2015	11/03/2021
P3143N-AP-9	CODELCO INC GOVT FOREIGN		D		1FE	1,013,590	101.4400	1,014,420	1,000,000	1,006,980	0	(2,618)	0	0	3.000	2.714	JJ	13,667	30,000	05/26/2017	07/17/2022
P3143N-AS-3	CODELCO INC GOVT FOREIGN	LS	D		1FE	13,454,896	125.5500	14,061,878	11,200,000	13,342,161	0	(50,731)	0	0	5.625	4.329	AO	127,750	630,000	09/20/2017	10/18/2043
P3143N-AU-8	CODELCO INC GOVT FOREIGN		D		1FE	2,017,100	114.4900	2,633,308	2,300,000	2,035,275	0	4,720	0	0	4.875	5.751	MN	17,753	112,125	10/06/2015	11/04/2044
P3143N-AW-4	CODELCO INC GOVT FOREIGN		D		1FE	7,127,044	108.5400	7,326,568	6,750,000	7,034,959	0	(44,222)	0	0	4.500	3.672	MS	88,594	303,750	03/01/2018	09/16/2025
P3143N-AY-0	CODELCO INC GOVT FOREIGN		D	2	1FE	4,002,560	104.2900	4,328,156	4,150,000	4,027,264	0	13,544	0	0	3.625	4.082	FA	62,682	150,438	02/21/2018	08/01/2027
V8001#-AA-2	Republic of Seychelles Blue Government B		D	4	3	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	6.500	6.498	AO	72,222	325,000	10/11/2018	10/11/2028
W9801L-CS-7	VATTENFALL TREASURY GOVT FOREIGN		B		2FE	14,543,464	122.5700	11,694,939	9,541,250	10,714,661	0	(299,224)	0	(157,337)	5.375	2.335	APR	346,098	510,147	01/01/2013	04/29/2024
X5048H-DQ-9	REPUBLIC OF LITHUANIA GOVT FOREIGN		D		1FE	13,896,000	100.6400	11,574,118	11,500,000	11,559,794	0	(536,409)	0	0	7.375	2.607	FA	329,826	848,125	06/25/2015	02/11/2020
X5048H-DW-6	REPUBLIC OF LITHUANIA GOVT FOREIGN		D		1FE	12,228,600	104.9000	10,856,806	10,350,000	10,856,710	0	(417,608)	0	0	6.125	1.937	MS	197,225	633,938	08/25/2016	03/09/2021
X7327K-BU-3	REPUBLIC OF LITHUANIA GOVT FOREIGN		D		1FE	3,589,470	109.6000	3,287,846	3,000,000	3,200,225	0	(91,441)	0	0	6.625	3.283	FA	82,813	198,750	06/26/2015	02/01/2022
X7435H-AE-6	RUSSIA FOREIGN BOND GOVT FOREIGN		D		2FE	6,381,348	172.3000	11,611,201	6,739,000	6,274,685	0	(6,046)	0	0	12.750	13.625	JD	16,707	859,223	04/02/2002	06/24/2028
X7S904-BF-7	REPUBLIC OF LATVIA GOVT FOREIGN		D		1FE	7,598,750	100.0000	7,500,316	7,500,000	7,500,613	0	(22,064)	0	0	2.750	2.451	JJ	96,823	206,250	06/25/2015	01/12/2020
Y1670Y-AC-9	CNAC HK FINBRIDGE CO LTD GOVT FOREIGN		D		2FE	14,755,309	101.8000	15,528,841	15,254,000	14,910,171	0	124,563	0	0	3.500	4.444	JJ	240,251	533,890	10/09/2018	07/19/2022
Y1670Y-AF-2	CNAC HK FINBRIDGE CO LTD GOVT FOREIGN		D		2FE	4,990,250	101.6200	5,081,030	5,000,000	4,994,873	0	3,866	0	0	4.125	4.209	MS	61,302	206,250	10/02/2018	03/14/2021
Y1670Y-AL-9	CNAC HK FINBRIDGE CO LTD GOVT FOREIGN		D		2FE	197,820	112.2100	224,417	200,000	198,107	0	179	0	0	5.125	5.267	MS	3,047	10,250	05/04/2018	03/14/2028
Y20721-AL-3	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	257,234	150.4700	300,935	200,000	251,541	0	(1,641)	0	0	7.750	5.482	JJ	7,061	15,500	04/01/2016	01/17/2038
Y20721-BK-4	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	2,585,000	143.7800	2,875,571	2,000,000	2,553,462	0	(12,057)	0	0	6.750	4.798	JJ	62,250	135,000	04/03/2017	01/15/2044
Y20721-BM-0	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	34,469,775	119.5800	41,974,355	35,100,000	34,526,710	0	8,080	0	0	5.125	5.235	JJ	829,481	1,798,875	08/27/2018	01/15/2045
Y20721-BQ-1	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	12,570,980	109.3100	12,961,776	11,858,000	12,428,073	0	(70,306)	0	0	4.350	3.570	JJ	247,882	515,823	01/09/2018	01/08/2027
Y20721-BR-9	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	6,708,313	122.7800	7,551,141	6,150,000	6,687,568	0	(9,946)	0	0	5.250	4.674	JJ	155,159	322,875	12/01/2017	01/08/2047
Y7084N-AG-1	PSA INTERNATIONAL PTE LT CORP FOREIGN		D		1FE	7,344,428	102.0000	6,996,990	6,860,000	6,935,840	0	(66,449)	0	0	3.875	2.855	FA	103,376	265,825	03/24/2014	02/11/2021
Y7996P-AB-4	SINGTEL GROUP TREASURY P CORP FOREIGN		D		1FE	8,667,767	104.0500	8,130,528	7,814,000	8,021,338	0	(119,046)	0	0	4.500	2.871	MS	110,373	351,630	09/27/2016	09/08/2021
Y7996P-AH-1	SINGTEL GROUP TREASURY P CORP FOREIGN		D		1FE	1,497,375	104.6400	1,569,676	1,500,000	1,498,444	0	254	0	0	3.250	3.271	JD	135	48,750	10/07/2015	06/30/2025
Y8131D-AT-6	SP POWERASSETS LTD CORP FOREIGN		D		1FE	14,433,666	101.6000	15,047,174	14,810,000	14,685,839	0	43,250	0	0	2.700	3.024	MS	118,850	399,870	05/19/2014	09/14/2022
Y8578H-AC-4	TELEKOM MALAYSIA BERHAD DEBENTURES		D		1FE	797,558	124.3800	995,067	800,000	798,918	0	137	0	0	7.875	7.903	FA	26,250	63,000	07/21/2004	08/01/2025
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						4,077,556,347	XXX	4,451,367,660	3,907,330,474	4,001,496,418	250	(25,704,457)	47,634	7,069,272	XXX	XXX	XXX	49,382,373	185,771,150	XXX	XXX
455780-BM-7	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	5,940,750	112.0900	6,725,321	6,000,000	5,952,154	0	768	0	0	4.625	4.676	AO	58,583	277,500	10/11/2017	04/15/2043
706451-BD-2	PETROLEOS MEXICANOS CORP FRGN		D		2FE	7,042,049	116.5200	8,034,126	6,895,000	6,979,000	0	(7,386)	0	0	9.500	9.269	MS	192,868	655,025	03/15/2006	09/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
706451-BG-5	PETROLEOS MEXICANOS CORPORATE FOREIGN		D		2FE	9,885,000	102.1600	10,215,849	10,000,000	9,896,747	0	3,695	0	0	6.625	6.733	JD	29,444	662,500	06/16/2016	06/15/2035
0999999. Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities						22,867,799	XXX	24,975,296	22,895,000	22,827,901	0	(2,923)	0	0	XXX	XXX	XXX	280,895	1,595,025	XXX	XXX
1099999. Total - All Other Government Bonds						4,100,424,146	XXX	4,476,342,956	3,930,225,474	4,024,324,319	250	(25,707,380)	47,634	7,069,272	XXX	XXX	XXX	49,663,268	187,366,175	XXX	XXX
13063A-5E-0	CALIFORNIA ST CORP MUNI				1FE	21,629,752	150.9200	22,446,172	14,872,500	20,268,264	0	(274,895)	0	0	7.500	4.105	AO	278,859	1,115,438	04/27/2015	04/01/2034
13063A-5G-5	CALIFORNIA ST CORP MUNI				1FE	32,072,242	160.0000	35,096,658	21,935,000	30,500,279	0	(276,640)	0	0	7.550	4.492	AO	414,023	1,656,093	04/27/2015	04/01/2039
13063A-7D-0	CALIFORNIA ST CORPORATE MUNI FRGN			4	1FE	1,560,529	152.7700	1,592,586	1,042,500	1,482,106	0	(17,966)	0	0	7.300	3.887	AO	19,026	76,103	04/27/2015	10/01/2039
13063B-BU-5	CALIFORNIA ST CORP MUNI			4	1FE	6,935,485	152.3100	7,482,131	4,912,500	6,723,923	0	(70,493)	0	0	7.350	4.287	MN	60,178	361,069	12/09/2016	11/01/2039
13063B-FR-8	CALIFORNIA ST CORPORATE MUNI FRGN			4	1FE	2,363,609	159.4100	2,403,106	1,507,500	2,246,276	0	(26,880)	0	0	7.625	3.885	MS	38,316	114,947	04/27/2015	03/01/2040
13063B-FV-9	CALIFORNIA ST CORP MUNI			2	1FE	675,323	100.9800	643,741	637,500	642,837	0	(32,486)	0	0	7.950	6.496	MS	16,894	50,681	04/27/2015	03/01/2036
13063B-JC-7	CALIFORNIA ST CORP MUNI	LS			1FE	23,475,982	164.0500	26,588,728	16,207,500	22,734,753	0	(184,573)	0	0	7.600	4.578	MN	205,295	1,231,770	09/16/2015	11/01/2040
20772G-4Z-8	CONNECTICUT ST CORPORATE MUNI FRGN			4	1FE	8,107,820	120.8900	9,792,009	8,100,000	8,104,347	0	(399)	0	0	5.632	5.623	JD	38,016	456,192	12/15/2009	12/01/2029
373384-NZ-5	GEORGIA ST CORPORATE MUNI FRGN			4	1FE	26,055,000	107.8200	28,091,719	26,055,000	26,055,000	0	0	0	0	4.503	4.503	MN	195,543	1,256,562	11/04/2009	11/01/2025
57582P-UE-8	MASSACHUSETTS ST CORPORATE MUNI FRGN			4	1FE	39,723,716	129.5300	46,501,629	35,900,000	38,875,227	0	(134,315)	0	0	5.456	4.682	JJ	979,352	1,958,704	01/01/2013	12/01/2039
57582R-EG-7	MASSACHUSETTS ST CORPORATE MUNI			2	1FE	1,301,304	110.6500	1,327,776	1,200,000	1,263,586	0	(10,501)	0	0	4.000	2.949	JJ	24,000	48,000	04/01/2016	07/01/2037
57582R-JN-7	MASSACHUSETTS ST CORPORATE MUNI TAXABLE			4	1FE	2,250,000	102.2000	2,299,523	2,250,000	2,250,000	0	0	0	0	3.277	3.277	JD	6,144	73,733	06/29/2016	06/01/2046
68608K-A3-2	OREGON ST CORPORATE MUNI FRGN			4	1FE	4,000,000	125.0300	5,001,280	4,000,000	4,000,000	0	0	0	0	5.382	5.382	FA	89,700	215,280	04/22/2010	08/01/2039
882722-KF-7	TEXAS ST CORPORATE MUNI FRGN	LS		4	1FE	42,015,333	135.1500	52,559,835	38,890,000	41,410,143	0	(97,801)	0	0	5.517	4.938	AO	536,390	2,145,561	04/27/2015	04/01/2039
882723-E4-7	TEXAS STATE OF CORPORATE MUNI			2	1FE	7,469,900	108.7600	7,950,502	7,310,000	7,446,854	0	(23,046)	0	0	4.000	3.722	MN	37,362	292,400	04/01/2016	05/15/2045
882723-TA-7	TEXAS STATE OF CORPORATE MUNI			2	1FE	5,945,649	107.9000	6,258,084	5,800,000	5,922,099	0	(23,549)	0	0	4.000	3.692	AO	58,000	232,000	12/12/2014	10/01/2044
882723-ZL-6	TEXAS STATE OF CORPORATE MUNI			2	1FE	315,822	111.2100	322,506	290,000	306,471	0	(2,596)	0	0	4.000	2.919	AO	2,900	11,600	04/01/2016	10/01/2036
917542-QR-6	UTAH ST GEN OBLIG UNLTD CORPORATE MUNI F			4	1FE	18,250,000	105.9000	19,326,933	18,250,000	18,250,000	0	0	0	0	4.554	4.554	JJ	415,553	831,105	09/16/2009	07/01/2024
93974C-PM-6	WASHINGTON ST CORPORATE MUNI FRGN			4	1FE	12,307,706	128.1100	15,629,054	12,200,000	12,279,587	0	(3,389)	0	0	5.481	5.417	FA	278,618	668,682	10/16/2009	08/01/2039
93974C-RF-9	WASHINGTON ST CORPORATE MUNI			4	1FE	6,056,210	119.9400	7,196,100	6,000,000	6,036,419	0	(2,788)	0	0	5.090	5.010	FA	127,250	305,400	08/19/2011	08/01/2033
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						262,511,382	XXX	298,510,072	227,360,000	256,798,171	0	(1,182,317)	0	0	XXX	XXX	XXX	3,821,419	13,101,320	XXX	XXX
30291#-AA-9	State of Maine Credit Tenant Lease			4	1	18,530,718	104.7400	19,408,692	18,530,718	18,530,718	0	0	0	0	4.248	4.285	MON	34,986	787,185	12/17/2018	03/15/2049
59455#-AA-0	Michigan CTL Pass-Thru TR CTL			4	1Z	5,633,406	100.8600	5,681,926	5,633,406	5,633,406	0	0	0	0	3.500	3.525	MON	8,763	50,388	09/13/2019	07/15/2038
1399999. Subtotal - Bonds - U.S. States, Territories and Possessions - Commercial Mortgage-Backed Securities						24,164,124	XXX	25,090,618	24,164,124	24,164,124	0	0	0	0	XXX	XXX	XXX	43,749	837,573	XXX	XXX
13077C-M8-4	CALIFORNIA ST UNIV REV CORPORATE MUNI			2	1FE	24,375,675	110.3100	26,739,386	24,240,000	24,354,055	0	(21,620)	0	0	4.000	3.891	MN	161,600	969,600	04/01/2016	11/01/2038
13077C-X4-1	CALIFORNIA ST UNIV REV CORPORATE MUNI			2	1FE	2,563,893	109.9000	2,846,358	2,590,000	2,566,331	0	649	0	0	4.000	4.063	MN	17,267	103,600	07/16/2015	11/01/2043
45506D-YZ-2	INDIANA ST FINANCE AUTHORITY CORPORATE M			2	1FE	10,130,325	109.1000	10,932,321	10,020,000	10,117,122	0	(13,203)	0	0	4.000	3.828	FA	167,000	400,800	12/20/2016	08/01/2046
594712-VD-0	MICHIGAN ST UNIV REV CORPORATE MUNI			2	1FE	9,601,852	111.9300	10,521,796	9,400,000	9,586,827	0	(15,025)	0	0	4.000	3.740	FA	142,044	181,733	02/14/2019	02/15/2044
64990C-5B-3	NY ST DORM AUTH CORPORATE MUNI			2	1FE	1,563,762	110.9500	1,664,310	1,500,000	1,557,116	0	(6,646)	0	0	4.000	3.420	JJ	30,000	60,000	12/13/2017	07/01/2047
1499999. Subtotal - Bonds - U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities						48,235,507	XXX	52,704,171	47,750,000	48,181,451	0	(55,845)	0	0	XXX	XXX	XXX	517,911	1,715,733	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						334,911,013	XXX	376,304,861	299,274,124	329,143,746	0	(1,238,162)	0	0	XXX	XXX	XXX	4,383,079	15,654,626	XXX	XXX
014393-YM-8	ALDINE TX CORPORATE MUNI			2	1FE	12,857,754	110.7200	13,784,018	12,450,000	12,818,845	0	(38,909)	0	0	4.000	3.590	FA	188,133	517,367	08/27/2018	02/15/2048
052403-FA-5	AUSTIN TEX CMNTY COLLEGE DIST CORPORATE			2	1FE	6,606,107	109.2200	7,307,019	6,690,000	6,617,068	0	2,536	0	0	4.000	4.083	FA	111,500	267,600	05/20/2015	08/01/2040
052403-FB-3	AUSTIN TEX CMNTY COLLEGE DIST CORPORATE			2	1FE	8,036,526	107.3900	8,719,743	8,120,000	8,044,601	0	1,842	0	0	4.000	4.061	FA	135,333	324,800	06/09/2015	08/01/2045
228130-FU-9	CROWLEY TEX INDPT SCH DIST CORPORATE MUN			2	1FE	9,186,339	111.1500	10,003,680	9,000,000	9,171,401	0	(14,938)	0	0	4.000	3.744	FA	150,000	297,000	09/06/2018	08/01/2048
234667-JL-8	DALLAS CNTY TEX HOSP DIST CORPORATE MUNI			4	1FE	46,327,716	133.1600	60,283,796	45,270,000	46,126,864	0	(24,309)	0	0	5.621	5.461	FA	961,303	2,544,627	10/20/2009	08/15/2044
249174-MQ-3	DENVER COLO CITY & CNTY SCH DI CORPORATE			4	1FE	5,806,720	128.5700	7,457,176	5,800,000	5,804,322	0	(263)	0	0	5.664	5.654	JD	27,376	328,512	12/09/2009	12/01/2033
253363-WH-4	DICKINSON TEX INDPT SCH DIST CORPORATE M			2	1FE	257,232	108.2700	259,850	240,000	249,527	0	(2,143)	0	0	4.000	2.969	FA	3,627	9,600	04/01/2016	02/15/2037
253363-WM-3	DICKINSON TEX INDPT SCH DIST CORPORATE M			2	1FE	12,748,989	107.6300	13,615,701	12,650,000	12,730,886	0	(18,102)	0	0	4.000	3.900	FA	191,156	506,000	07/28/2014	02/15/2041
253363-WQ-4	DICKINSON TEX INDPT SCH DIST CORPORATE M			2	1FE	5,034,493	107.1800	5,359,250	5,000,000	5,028,183	0	(6,310)	0	0	4.000	3.912	FA	75,556	200,000	07/28/2014	02/15/2044
262061-PR-9	DRIPPING SPRINGS TEX INDPT SCH CORPORATE			2	1FE	1,022,789	108.3500	1,083,530	1,000,000	1,018,609	0	(4,180)	0	0	4.000	3.635	FA	15,111	40,000	12/19/2016	02/15/2039
262061-PW-8	DRIPPING SPRINGS TEX INDPT SCH CORPORATE			2	1FE	8,050,473	107.1100	8,568,640	8,000,000	8,041,226	0	(9,247)	0	0	4.000	3.919	FA	120,889	320,000	08/20/2014	02/15/2044
35880C-NK-6	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1FE	3,441,324	108.8400	3,651,649	3,355,000	3,395,790	0	(9,030)	0	0	4.000	3.679	FA	50,698	134,200	06/19/2014	08/15/2036
35880C-NL-4	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1FE	4,538,247	108.6700	4,819,337	4,435,000	4,483,843	0	(10,808)	0	0	4.000	3.709	FA	67,018	177,400	06/19/2014	08/15/2037
35880C-NP-5	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1FE	5,113,440	108.2100	5,437,703	5,025,000	5,066,970	0	(9,280)	0	0	4.000	3.778	FA	75,933	201,000	06/19/2014	08/15/2040
35880C-NQ-3	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1FE	2,025,380	108.2200	2,164,320	2,000,000	2,012,170	0	(2,691)	0	0	4.000	3.838	FA	30,222	80,000	07/15/2014	08/15/2041
35880C-NT-7	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1FE	14,670,310	107.7000	15,654,195	14,535,000	14,645,572	0	(24,739)	0	0	4.000	3.880	FA	219,640	581,400	07/24/2014	08/15/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
442403-MN-8	HOUSTON TEX INDPT SCH DIST CORPORATE MUN			2	1FE	1,544,987	110.7800	1,661,655	1,500,000	1,540,048	0	(4,938)	0	0	4.000	3.631	FA	22,667	60,000	05/11/2017	02/15/2042
487694-NG-2	KELLER TEX INDPT SCH DIST CORPORATE MUNI			2	1FE	3,225,860	110.0800	3,329,829	3,025,000	3,140,622	0	(18,473)	0	0	4.000	3.250	FA	45,711	121,000	01/08/2015	08/15/2040
492440-NB-4	KERRVILLE TEX INDPT SCH DIST CORPORATE M			2	1FE	13,268,580	112.0300	14,563,770	13,000,000	13,248,488	0	(20,092)	0	0	4.000	3.750	FA	196,444	254,222	01/25/2019	08/15/2048
511074-TW-6	LAKE TRAVIS TEX INDPT SCH DIST CORPORATE			2	1FE	6,927,323	109.7900	7,411,095	6,750,000	6,897,644	0	(17,553)	0	0	4.000	3.646	FA	102,000	369,000	03/06/2018	02/15/2048
513174-US-9	LAMAR TX CONS INDPT SCH DIST CORPORATE M			2	1FE	10,000,000	108.3300	10,832,900	10,000,000	10,000,000	0	0	0	0	4.000	3.997	FA	151,111	400,000	06/18/2015	02/15/2048
517840-6C-3	LAS VEGAS VALLEY NEV WTR DIST CORPORATE			2	1FE	4,480,948	109.1800	4,804,008	4,400,000	4,468,260	0	(12,688)	0	0	4.000	3.775	JD	14,667	176,000	12/12/2014	06/01/2039
525555-AB-4	STANFORD UNIVERSITY CORPORATE				1FE	68,899,837	118.5300	90,836,443	76,638,000	74,284,744	0	468,862	0	0	6.875	7.761	FA	2,195,359	5,268,863	11/18/1997	02/01/2024
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEG CORP MUNI			4	1FE	368,063	164.1900	410,480	250,000	358,368	0	(2,231)	0	0	6.750	4.067	FA	7,031	16,875	04/27/2015	08/01/2049
54438C-PC-0	LOS ANGELES CALIF CMNTY COLLEG CORPORATE			4	1FE	339,490	141.7500	354,373	250,000	324,546	0	(3,437)	0	0	6.680	4.054	FA	6,958	16,700	04/27/2015	08/01/2036
544646-XY-3	LOS ANGELES CALIF UNI SCH DIST CORPORATE			4	1FE	39,431,300	120.8600	47,134,230	39,000,000	39,241,566	0	(23,373)	0	0	5.755	5.657	JJ	1,122,225	2,244,450	10/02/2009	07/01/2029
564096-XF-7	MANOR TEX INDPT SCH DIST CORPORATE MUNI			2	1FE	16,461,888	107.2300	17,446,484	16,270,000	16,429,932	0	(31,955)	0	0	4.000	3.843	FA	271,167	650,800	12/19/2016	08/01/2044
645918-H2-2	New Jersey Econ Dev Auth Rev. Newark Tea			4	5GI	2,977,120	100.0000	4,255,118	4,255,118	3,308,068	0	46,070	0	0	5.000	9.379	FMAN	35,459	212,756	09/30/2014	02/01/2034
645918-N7-4	New Jersey Econ Dev Auth Rev. Tucker Dev			4	5GI	5,022,617	100.0000	5,019,000	5,019,000	5,022,199	0	(257)	0	0	4.500	4.514	FMAN	37,643	225,855	06/01/2018	02/01/2033
64966H-MV-9	NEW YORK N Y CORPORATE MUNI FRGN			4	1FE	29,000,000	118.4300	34,343,830	29,000,000	29,000,000	0	0	0	0	5.206	5.206	AO	377,435	1,509,740	09/30/2009	10/01/2031
64966H-YV-6	NEW YORK N Y CORP MUNI			4	1FE	195,899	131.7200	197,583	150,000	189,432	0	(1,479)	0	0	5.846	3.825	JD	731	8,769	04/27/2015	06/01/2040
64966J-AR-7	NEW YORK N Y CORPORATE MUNI FRGN			4	1FE	2,183,480	138.6700	2,253,339	1,625,000	2,087,157	0	(22,030)	0	0	6.271	3.796	JD	8,492	101,904	04/27/2015	12/01/2037
64966L-LH-2	NEW YORK N Y CORP MUNI			2	1FE	32,000,000	110.1900	35,262,080	32,000,000	32,000,000	0	0	0	0	4.250	4.250	MS	453,333	1,360,000	03/06/2014	03/01/2035
718814-ZZ-2	PHOENIX AZ CORPORATE MUNI FRGN			4	1FE	34,000,000	120.4400	40,951,300	34,000,000	34,000,000	0	0	0	0	5.269	5.269	JJ	895,730	1,791,460	10/07/2009	07/01/2034
944097-VA-9	WAXAHACHIE TEX INDPT SCH DIST CORPORATE			2	1FE	2,000,000	108.0800	2,161,580	2,000,000	2,000,000	0	0	0	0	4.000	3.997	FA	30,222	80,000	07/08/2015	08/15/2045
98816P-BW-1	YSLETA TEX INDPT SCH DIST CORPORATE MUNI			2	1FE	6,887,547	109.1500	7,367,693	6,750,000	6,871,254	0	(16,292)	0	0	4.000	3.742	FA	102,000	270,000	01/19/2017	08/15/2047
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						424,938,778	XXX	498,766,397	429,452,118	429,668,205	0	169,563	0	0	XXX	XXX	XXX	8,499,880	21,667,900	XXX	XXX
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DE CORPORATE			4	1FE	821,430	141.6000	849,570	600,000	795,006	0	(13,030)	0	0	7.550	4.009	MN	5,788	45,300	12/05/2017	05/15/2040
167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO CORPORATE			4	1FE	6,103,760	131.2100	7,872,600	6,000,000	6,087,824	0	(3,652)	0	0	5.720	5.573	JD	28,600	343,200	04/27/2015	12/01/2038
235036-2R-0	DALLAS FORT WORTH TEX INTL ARP CORPORATE			2	1FE	24,701,320	107.6800	27,028,433	25,100,000	24,748,324	0	9,919	0	0	4.125	4.225	MN	172,563	1,035,375	07/30/2014	11/01/2039
56682H-CC-1	MARICOPA CNTY ARIZ INDL DEV AU CORPORATE			2	1FE	2,335,480	118.4500	2,368,920	2,000,000	2,242,718	0	(30,650)	0	0	5.000	3.061	JJ	50,000	100,000	10/13/2016	01/01/2038
56682H-CK-3	MARICOPA CNTY ARIZ INDL DEV AU CORPORATE			2	1FE	1,106,005	110.0200	1,155,242	1,050,000	1,100,496	0	(5,509)	0	0	4.000	3.308	JJ	21,000	42,000	12/05/2017	01/01/2041
2199999. Subtotal - Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						35,067,995	XXX	39,274,765	34,750,000	34,974,368	0	(42,922)	0	0	XXX	XXX	XXX	277,951	1,565,875	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						460,006,773	XXX	538,041,162	464,202,118	464,642,573	0	126,641	0	0	XXX	XXX	XXX	8,777,831	23,233,775	XXX	XXX
13032U-UQ-9	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1FE	19,776,629	113.6300	22,799,057	20,065,000	19,778,038	0	1,409	0	0	4.000	4.110	AO	200,650	0	10/15/2019	10/01/2038
13032U-US-5	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1FE	4,864,075	109.1800	5,387,934	4,935,000	4,864,421	0	346	0	0	4.000	4.110	AO	49,350	0	10/15/2019	10/01/2038
20281P-CT-7	COMMONWEALTH FING AUTH PA CORPORATE MUNI	LS		4	1FE	27,000,000	129.0400	34,841,610	27,000,000	27,000,000	0	0	0	0	6.218	6.217	JD	139,905	1,678,860	11/04/2009	06/01/2039
240091-KV-9	DAYTON TX INDPT SCH DIST CORPORATE MUNI			2	1FE	7,607,857	108.9600	8,237,603	7,560,000	7,600,308	0	(7,549)	0	0	4.000	3.916	FA	114,240	302,400	09/15/2015	02/15/2040
31358D-DR-2	FNMA PRINC STRIP FNMA STRIP	@			1FE	6,996,421	78.1000	25,816,037	33,055,000	17,724,126	0	1,033,642	0	0	0.000	6.100	N/A	0	0	07/09/2004	05/15/2030
349460-4Y-8	FORT WORTH TEX INDPT SCH DIST CORPORATE			2	1FE	253,892	109.4200	262,606	240,000	251,760	0	(2,132)	0	0	4.000	3.240	FA	3,627	9,600	04/01/2016	02/15/2040
392274-2F-2	GREATER ORLANDO FL AVIATION AU CORPORATE			2	1FE	17,917,550	110.4100	17,941,300	16,250,000	17,881,501	0	(36,049)	0	0	4.000	2.815	AO	158,889	0	09/23/2019	10/01/2044
46613P-2M-7	JEA CORPORATE MUNI			2	1FE	1,268,778	106.8000	1,361,687	1,275,000	1,269,524	0	171	0	0	4.000	4.031	AO	12,750	51,000	06/26/2014	10/01/2040
46613P-3W-4	JEA CORPORATE MUNI			2	1FE	4,673,486	110.8200	4,876,256	4,400,000	4,645,621	0	(27,865)	0	0	4.000	3.253	AO	44,000	176,000	12/14/2017	10/01/2039
544495-UG-7	LOS ANGELES CALIF CORPORATE MUNI FRGN			4	1FE	8,780,280	135.7900	11,786,225	8,680,000	8,765,951	0	(3,287)	0	0	5.716	5.620	JJ	248,074	496,149	04/27/2015	07/01/2039
57584F-EC-0	MASSACHUSETTS ST DEV FIN AGY CORPORATE M			2	1FE	2,000,000	107.7500	2,155,040	2,000,000	2,000,000	0	0	0	0	4.000	3.999	MN	13,333	80,000	08/26/2015	05/01/2045
645913-AA-2	NJ EDA PENSION FUNDING SER B BONDS			4	2FE	45,625,157	125.6500	56,892,962	45,280,000	45,435,145	0	(16,342)	0	0	7.425	7.360	FA	1,270,104	3,362,040	11/14/2000	02/15/2029
64990F-MT-8	NY ST DORM AUTH CORPORATE MUNI				1FE	25,050,823	126.2300	30,295,680	24,000,000	25,042,436	0	(3,040)	0	0	5.628	5.261	MS	397,712	0	10/11/2019	03/15/2039
64990F-MV-3	NY ST DORM AUTH Corporate Muni Taxabale				1FE	31,413,430	122.5100	38,461,701	31,395,000	31,413,285	0	(145)	0	0	5.427	5.422	MS	501,676	0	10/10/2019	03/15/2039
64990F-RB-2	NY ST DORM AUTH CORPORATE MUNI TAXABLE			4	1FE	5,490,000	99.9700	5,488,353	5,490,000	5,490,000	0	0	0	0	3.110	3.109	FA	0	0	12/19/2019	02/15/2039
659155-HG-3	NORTH EAST INDPT SCH DIST TEX CORPORATE			2	1FE	262,678	110.7000	265,670	240,000	254,287	0	(2,331)	0	0	4.000	2.839	FA	4,000	9,600	04/01/2016	08/01/2036
677561-LF-7	OHIO ST HOSP FAC REV CLEVELAND CORPORATE			1		20,360	119.9600	23,991	20,000	20,360	0	0	0	0	4.000	3.881	JJ	400	0	11/21/2019	01/01/2043
677561-LG-5	OHIO ST HOSP FAC REV CLEVELAND CORPORATE			2	1Z	2,117,460	111.0900	2,310,714	2,080,000	2,117,085	0	(375)	0	0	4.000	3.740	JJ	41,600	0	11/21/2019	01/01/2043
677632-MV-0	OH ST UNIV GEN RCPTS CORP MUNI				1FE	23,107,033	126.4500	26,288,331	20,790,000	22,736,322	0	(61,194)	0	0	4.910	4.212	JD	85,066	1,020,789	04/27/2015	06/01/2040
67884X-BR-7	OKLAHOMA DEV FIN AUTH HOSP REV CORPORATE			2	1FE	2,202,367	107.6700	2,261,007	2,100,000	2,171,577	0	(23,916)	0	0	4.000	3.388	FA	31,733	84,000	04/01/2016	08/15/2038
735371-PE-0	PORT OF SEATTLE CORPORATE MUNI			2	1FE	1,599,172	108.7600	1,625,932	1,495,000	1,554,549	0	(12,426)	0	0	4.000	3.029	JD	4,983	59,800	04/01/2016	06/01/2038
76116E-GJ-3	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1FE	8,446,447	85.4100	17,378,808	20,347,000	14,508,099	0	731,359	0	0	0.000	5.240	N/A	0	0	07/15/2009	07/15/2026
76116E-GN-4	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1FE	730,090	80.4400	1,654,675	2,057,000	1,294,292	0	68,352	0	0	0.000	5.500	N/A	0	0	06/11/2009	07/15/2028
76116E-GP-9	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1FE	5,287,389	79.3600	12,915,937	16,275,000	10,302,980	0	508,176	0	0	0.000	5.123	N/A	0	0	10/20/2006	01/15/2029
76116E-GR-5	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1FE	7,028,290	78.4800	14,910,579	19,000,000	11,595,387	0	556,596	0	0	0.000	4.980	N/A	0	0	10/26/2009	01/15/2030
76116E-HH-6	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1FE	5,097,341	84.5600	10,887,782	12,875,000	8,824,389	0	445,700	0	0	0.000	5.251	N/A	0	0	05/28/2009	04/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76116E-HP-8	RESOLUTION FUNDING STRIP CORP ZERO COUPO	.@			1FE	9,631,320	77.8600	22,096,296	28,378,000	16,608,415	0	842,526	0	0	0.000	5.275	N/A	0	0	08/07/2009	04/15/2030
76116F-AB-3	RESOLUTION FUNDING CORP STRIPS BONDS	@RA			1FE	37,164,220	79.0400	154,908,743	196,000,000	107,790,963	0	6,226,257	0	0	0.000	6.040	N/A	0	0	08/05/2009	01/15/2030
76116F-AC-1	RESOLUTION FUNDING CORP STRIPS BONDS	@RA			1FE	77,878,168	78.6100	345,145,718	439,050,000	236,978,238	0	13,776,789	0	0	0.000	6.081	N/A	0	0	07/14/2009	04/15/2030
783186-NH-8	RUTGERS ST UNIV N J CORPORATE MUNI			4	1FE	6,779,346	127.4700	8,763,288	6,875,000	6,799,494	0	2,810	0	0	5.665	5.771	MN	64,911	389,469	01/20/2011	05/01/2040
79575D-E6-3	SALT RIVER PROJ ARIZ AGRIC IMP CORPORATE			4	1FE	11,084,836	123.0700	12,688,826	10,310,000	10,949,272	0	(20,755)	0	0	4.839	4.361	JJ	249,450	498,901	06/14/2012	01/01/2041
796253-U9-1	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI			4	1FE	7,100,000	133.0400	9,445,698	7,100,000	7,100,000	0	0	0	0	5.718	5.718	FA	169,158	405,978	03/10/2010	02/01/2041
796253-Y3-0	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI			4	1FE	30,000,000	137.4400	41,231,400	30,000,000	30,000,000	0	0	0	0	5.808	5.808	FA	726,000	1,742,400	10/29/2010	02/01/2041
798025-MM-1	SAN JACINTO TEX JR COLLEGE DIS CORPORATE			2	1FE	5,120,904	108.0000	5,400,100	5,000,000	5,105,429	0	(15,475)	0	0	4.000	3.703	FA	75,556	200,000	03/22/2016	02/15/2046
812643-DB-7	SEATTLE WASH MUN LT & PWR REV CORPORATE			4	1FE	20,988,870	126.8100	26,629,470	21,000,000	20,992,680	0	97	0	0	5.570	5.572	FA	487,375	1,169,700	05/14/2010	02/01/2040
880591-EB-4	Tenn Valley Authority CORPORATE				1FE	18,740,080	136.3700	25,910,853	19,000,000	18,773,431	0	3,669	0	0	4.875	4.954	JJ	427,104	926,250	01/16/2008	01/15/2048
880591-ED-0	Tenn Valley Authority CORPORATE				1FE	11,949,240	138.9300	16,671,376	12,000,000	11,959,728	0	1,220	0	0	5.500	5.529	JD	29,333	660,000	06/17/2008	06/15/2038
880591-EH-1	Tenn Valley Authority CORPORATE				1FE	20,337,990	137.8800	26,886,994	19,500,000	20,178,412	0	(20,271)	0	0	5.250	4.969	MS	301,438	1,023,750	05/24/2010	09/15/2039
880591-EJ-7	Tenn Valley Authority CORPORATE				1FE	14,803,950	136.8800	20,532,610	15,000,000	14,814,606	0	1,491	0	0	4.625	4.693	MS	204,271	693,750	09/16/2010	09/15/2060
880591-ES-7	Tenn Valley Authority CORPORATE				1FE	18,260,972	130.0200	24,398,543	18,765,000	18,272,988	0	3,331	0	0	4.250	4.383	MS	234,823	797,513	09/21/2015	09/15/2065
889251-FQ-2	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	1,845,406	106.0600	1,957,251	1,845,406	1,845,406	0	0	0	0	4.900	4.900	MN	11,554	90,425	12/22/2011	11/15/2026
889251-FS-8	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	391,467	102.0400	399,474	391,467	391,467	0	0	0	0	4.320	4.319	MN	2,161	16,911	10/22/2012	05/15/2022
889251-FT-6	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	1,075,106	104.2500	1,120,793	1,075,106	1,075,106	0	0	0	0	4.320	4.320	MN	5,935	46,445	10/22/2012	05/15/2027
889251-FU-3	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	546,429	104.2800	569,844	546,429	546,429	0	0	0	0	4.320	4.319	MN	3,016	23,606	10/22/2012	05/15/2027
889251-FV-1	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	210,000	104.0600	218,534	210,000	210,000	0	0	0	0	4.830	4.830	MN	1,296	10,143	12/12/2013	11/15/2023
889251-FW-9	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	2,010,000	106.9600	2,149,808	2,010,000	2,010,000	0	0	0	0	4.830	4.830	MN	12,405	97,083	12/12/2013	11/15/2028
889251-FX-7	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	1,385,000	106.9500	1,481,291	1,385,000	1,385,000	0	0	0	0	4.830	4.830	MN	8,548	66,896	12/12/2013	11/15/2028
889251-FY-5	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	3,450,000	107.0700	3,693,884	3,450,000	3,450,000	0	0	0	0	4.950	4.950	MN	21,821	170,775	01/09/2014	11/15/2028
889251-GB-4	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	1,100,000	105.2200	1,157,408	1,100,000	1,100,000	0	0	0	0	4.350	4.350	MN	6,114	47,850	10/01/2015	11/15/2030
889251-GC-2	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	535,000	104.9900	561,682	535,000	535,000	0	0	0	0	4.350	4.350	MN	2,974	23,273	10/01/2015	11/15/2030
889251-GD-0	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	1,040,000	104.9600	1,091,587	1,040,000	1,040,000	0	0	0	0	4.350	4.350	MN	5,781	45,240	10/01/2015	11/15/2030
889251-GE-8	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	465,000	103.8700	483,001	465,000	465,000	0	0	0	0	4.350	4.350	MN	2,585	20,228	10/01/2015	11/17/2025
889251-GF-5	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	1,155,000	103.8900	1,199,899	1,155,000	1,155,000	0	0	0	0	4.350	4.350	MN	6,420	50,243	10/01/2015	11/17/2025
889270-AA-2	Toledo Lucas Cnty Port Auth De Senior Se			4	1FE	4,875,000	105.3100	5,133,783	4,875,000	4,875,000	0	0	0	0	4.610	4.610	MN	28,716	224,738	03/15/2012	11/15/2026
91412G-DZ-5	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			4	1FE	1,451,801	134.8000	1,523,263	1,130,000	1,404,841	0	(10,775)	0	0	5.946	3.992	MN	8,585	67,190	04/27/2015	05/15/2045
915115-3X-5	UNIVERSITY TEX CORPORATE MUNI FRGN			4	1FE	15,534,383	128.5600	19,862,366	15,450,000	15,519,119	0	(2,611)	0	0	5.262	5.221	JJ	406,490	812,979	04/27/2015	07/01/2039
915217-XA-6	UNIVERSITY VA CORPORATE MUNI TAXABLE			2	1FE	40,000,000	92.6700	37,069,600	40,000,000	40,000,000	0	0	0	0	3.227	3.227	MS	390,826	0	09/05/2019	09/01/2119
940157-M5-6	WASHINGTON SUBN SAN DIST MD CORPORATE MU			2	1FE	3,597,475	111.8700	3,915,520	3,500,000	3,569,477	0	(9,460)	0	0	4.000	3.650	JD	11,667	140,000	12/07/2016	06/01/2040
940157-YY-0	WASHINGTON SUBN SAN DIST MD CORPORATE MU			2	1FE	4,647,330	108.9600	4,903,110	4,500,000	4,574,605	0	(15,348)	0	0	4.000	3.590	JD	15,000	180,000	11/18/2014	06/01/2041
940157-YZ-7	WASHINGTON SUBN SAN DIST MD CORPORATE MU			2	1FE	4,640,040	108.8400	4,898,025	4,500,000	4,570,940	0	(14,587)	0	0	4.000	3.610	JD	15,000	180,000	11/18/2014	06/01/2042
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						644,411,338	XXX	1,191,227,515	1,246,045,408	910,587,489	0	23,898,008	0	0	XXX	XXX	XXX	7,258,405	18,151,974	XXX	XXX
31283G-DA-2	FHLMC GOLD POOL NO G00097			4	1	87	106.0800	89	84	85	0	0	0	0	7.500	6.502	MON	1	6	10/05/1998	02/01/2023
3128F4-4A-6	FHLMC POOL NO D65317			4	1	895	100.1500	873	872	884	0	(1)	0	0	7.500	6.701	MON	5	65	04/05/1999	11/01/2025
3128FB-P9-0	FHLMC GOLD POOL NO D70448			4	1	96	102.2400	95	93	95	0	0	0	0	7.500	6.622	MON	1	7	04/05/1999	04/01/2026
3128JM-FV-4	FHLMC POOL NO 1B2079			4	1	142,620	105.9200	141,116	133,234	141,584	0	(159)	0	0	4.666	2.339	MON	518	6,199	11/07/2012	01/01/2035
3128JN-TL-9	FHLMC POOL NO 1B3354			4	1	326,548	105.3400	319,051	302,875	324,630	0	(309)	0	0	4.816	1.945	MON	1,216	13,955	11/07/2012	04/01/2037
3128JR-M3-7	FHLMC POOL NO 847578			4	1	708,524	105.6000	708,960	671,351	703,903	0	(331)	0	0	4.501	3.094	MON	2,518	31,576	11/07/2012	10/01/2035
3128K4-LW-3	FHLMC POOL NO A43941			4	1	36,632	112.0200	41,794	37,308	36,690	0	8	0	0	5.500	6.171	MON	171	2,052	03/21/2006	03/01/2036
3128KA-L5-8	FHLMC POOL NO A49348			4	1	2,202,770	114.4900	2,550,147	2,227,481	2,204,794	0	288	0	0	6.000	6.372	MON	11,137	133,649	06/01/2006	06/01/2036
3128KA-LL-3	FHLMC POOL NO A49331			4	1	616,551	114.8400	715,971	623,468	617,063	0	69	0	0	6.000	6.408	MON	3,117	37,408	06/01/2006	06/01/2036
3128KC-K3-0	FHLMC POOL NO A50314			4	1	524,154	113.5200	594,539	523,713	524,203	0	(30)	0	0	6.000	5.941	MON	2,619	31,423	04/01/2016	07/01/2036
3128KH-DF-0	FHLMC POOL NO A54602			4	1	1,090,774	115.5300	1,274,397	1,103,097	1,092,039	0	211	0	0	6.000	6.320	MON	5,515	66,186	06/01/2006	05/01/2036
3128LO-XH-0	FHLMC POOL NO A68780			4	1	227,257	108.4800	222,938	205,516	224,598	0	(567)	0	0	6.000	3.878	MON	1,028	12,331	05/23/2012	10/01/2037
3128LX-AT-7	FHLMC POOL NO G01818			4	1	519,113	110.8300	565,185	509,940	517,906	0	(186)	0	0	5.000	4.438	MON	2,125	25,497	07/27/2009	05/01/2035
3128LX-DX-5	FHLMC POOL NO G01918			4	1	4,153,550	112.1000	4,751,161	4,238,316	4,163,452	0	1,337	0	0	5.500	6.094	MON	19,426	233,108	11/14/2005	10/01/2035
3128LX-LC-2	FHLMC POOL NO G02123			4	1	573,406	112.1000	654,915	584,223	574,406	0	137	0	0	5.500	6.144	MON	2,678	32,132	03/15/2006	03/01/2036
3128LX-MK-3	FHLMC POOL NO G02162			4	1	621,531	112.0200	650,519	580,700	617,529	0	(649)	0	0	5.500	3.241	MON	2,662	31,939	03/21/2011	05/01/2036
3128LX-NK-2	FHLMC POOL NO G02194			4	1	104,538	112.0200	120,923	107,945	104,848	0	43	0	0	5.500	6.614	MON	495	5,937	05/02/2006	06/01/2036
3128LX-PC-8	FHLMC POOL NO G02219			4	1	2,721,257	114.7400	3,157,462	2,751,785	2,723,790	0	360	0	0	6.000	6.375	MON	13,759	165,107	06/01/2006	04/01/2036
3128M1-ML-0	FHLMC POOL NO G12263			4	1	82,149	101.6500	77,262	76,009	77,427	0	(880)	0	0	5.500	2.626	MON	348	4,180	05/23/2012	07/01/2021
3128M4-W9-0	FHLMC POOL NO G03072			4	1	4,464,591	110.8300	4,778,236	4,311,174	4,449,906	0	(2,553)	0	0	5.000	3.876	MON	17,963	215,559	04/28/2009	11/01/2036
3128M5-KN-9	FHLMC POOL NO G03601			4	1	319,874	115.3500	353,575	306,535	318,410	0	(223)	0	0	6.000	4.768	MON	1,533	18,392	01/13/2009	07/01/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128M6-AV-0	FHLMC POOL NO G04220			4	1	503,676	111.9200	574,831	513,627	504,308	0	84	0	0	5.500	6.265	MON	2,354	28,250	06/11/2008	03/01/2038
3128M6-P2-8	FHLMC POOL NO G04641			4	1	114,537	115.6000	126,884	109,760	114,089	0	(65)	0	0	6.000	4.669	MON	549	6,586	01/13/2009	06/01/2038
3128M6-R6-7	FHLMC POOL NO G04709			4	1	194,652	115.9500	216,293	186,534	193,841	0	(113)	0	0	6.000	4.799	MON	933	11,192	01/13/2009	10/01/2038
3128M7-4L-7	FHLMC POOL NO G05927			4	1	9,995,528	108.6800	10,182,469	9,368,840	9,937,890	0	(10,541)	0	0	4.500	3.094	MON	35,133	421,598	05/23/2012	07/01/2040
3128M7-UJ-3	FHLMC POOL NO G05685	RA		4	1	5,605,042	107.2200	5,831,080	5,438,665	5,587,646	0	(2,864)	0	0	4.000	3.328	MON	18,129	217,547	10/24/2011	11/01/2039
3128M8-NW-0	FHLMC POOL NO G06405			4	1	3,677,031	108.6900	3,867,767	3,558,597	3,665,976	0	(1,851)	0	0	4.500	3.761	MON	13,345	160,137	05/12/2011	04/01/2041
3128M9-DE-9	FHLMC POOL NO G07001			4	1	1,519,623	105.3300	1,603,570	1,522,478	1,519,687	0	13	0	0	3.500	3.535	MON	4,441	53,287	12/17/2013	04/01/2042
3128M9-G5-5	FHLMC POOL NO G07120			4	1	4,386,112	105.3300	4,542,685	4,312,662	4,378,766	0	(916)	0	0	3.500	3.225	MON	12,579	150,943	10/21/2013	09/01/2042
3128M9-TQ-5	FHLMC POOL NO G07459			4	1	1,855,497	105.3300	1,866,889	1,772,415	1,849,488	0	(1,314)	0	0	3.500	2.721	MON	5,170	62,034	05/01/2015	08/01/2043
3128MJ-2S-8	FHLMC POOL NO G08784			4	1	9,210,381	103.9300	9,231,933	8,882,827	9,208,829	0	(1,553)	0	0	3.500	3.074	MON	25,908	0	12/05/2019	10/01/2047
3128MJ-AQ-3	FHLMC POOL NO G08014			4	1	59,890	110.8200	70,705	63,802	60,394	0	75	0	0	5.000	6.820	MON	266	3,190	09/27/2004	10/01/2034
3128MJ-B7-4	FHLMC POOL NO G08061			4	1	5,138,974	112.1000	5,877,898	5,243,433	5,151,820	0	1,767	0	0	5.500	6.082	MON	24,032	288,389	11/14/2005	06/01/2035
3128MJ-C9-9	FHLMC POOL NO G08095			4	1	2,073,971	112.1000	2,372,373	2,116,297	2,078,721	0	641	0	0	5.500	6.106	MON	9,700	116,396	11/14/2005	11/01/2035
3128MJ-DW-7	FHLMC POOL NO G08116			4	1	778,000	112.1000	905,752	807,984	781,017	0	446	0	0	5.500	6.762	MON	3,703	44,439	06/15/2006	03/01/2036
3128MJ-RJ-1	FHLMC POOL NO G08488			4	1	544,098	105.3300	550,789	522,936	541,941	0	(355)	0	0	3.500	2.777	MON	1,525	18,303	05/15/2012	04/01/2042
3128MJ-W9-7	FHLMC POOL NO G08671	RA		4	1	6,815,011	104.5800	6,831,194	6,531,796	6,802,260	0	(3,141)	0	0	3.500	2.679	MON	19,051	228,613	10/21/2015	10/01/2045
3128MJ-X8-8	FHLMC POOL NO G08702			4	1	3,796,276	104.3200	3,761,578	3,605,637	3,788,867	0	(1,920)	0	0	3.500	2.540	MON	10,516	126,197	07/22/2016	04/01/2046
3128MJ-Y6-1	FHLMC POOL NO G08732	RA		4	1	70,612,450	102.4100	71,888,906	70,195,181	70,587,500	0	(5,937)	0	0	3.000	2.922	MON	175,488	2,105,855	11/15/2016	11/01/2046
3128MJ-YM-6	FHLMC POOL NO G08715	RA		4	1	8,601,911	102.4100	8,503,858	8,303,504	8,584,793	0	(3,794)	0	0	3.000	2.521	MON	20,759	249,105	07/15/2016	08/01/2046
3128MJ-YT-1	FHLMC POOL NO G08721	RA		4	1	7,172,787	102.4100	7,076,082	6,909,368	7,158,040	0	(3,279)	0	0	3.000	2.487	MON	17,273	207,281	09/02/2016	09/01/2046
3128MJ-YY-0	FHLMC POOL NO G08726	RA		4	1	8,964,303	102.4100	8,863,455	8,654,630	8,947,286	0	(3,875)	0	0	3.000	2.519	MON	21,637	259,639	10/07/2016	10/01/2046
3128MJ-ZB-9	FHLMC POOL NO G08737			4	1	4,336,506	102.4100	4,457,858	4,352,830	4,337,088	0	142	0	0	3.000	3.054	MON	10,882	130,585	11/30/2016	12/01/2046
3128MJ-ZF-0	FHLMC POOL NO G08741			4	1	5,005,573	102.4100	5,120,445	4,999,805	5,005,049	0	(152)	0	0	3.000	2.988	MON	12,500	149,994	11/10/2017	01/01/2047
3128MJ-ZM-5	FHLMC POOL NO G08747			4	1	21,932,066	102.4100	22,396,520	21,868,852	21,928,535	0	(1,362)	0	0	3.000	2.966	MON	54,672	656,065	11/09/2017	02/01/2047
3128MM-DQ-3	FHLMC POOL NO G18110			4	1	24,883	101.5000	25,445	25,068	24,992	0	13	0	0	5.500	5.721	MON	115	1,379	04/01/2016	04/01/2021
3128NC-BT-0	FHLMC POOL NO 1G0050			4	1	114,367	104.8600	112,018	106,827	113,473	0	(126)	0	0	4.789	2.645	MON	426	4,919	11/07/2012	02/01/2035
3128PB-EA-8	FHLMC POOL NO J00129			4	1	41,179	100.4400	38,252	38,083	38,412	0	(384)	0	0	5.500	2.827	MON	175	2,095	05/23/2012	10/01/2020
3128PB-WG-5	FHLMC POOL NO J00647			4	1	22,497	100.1700	20,841	20,806	21,053	0	(269)	0	0	5.500	2.533	MON	95	1,144	05/23/2012	12/01/2020
3128PC-FH-0	FHLMC POOL NO J01068			4	1	28,974	100.2500	26,875	26,809	27,157	0	(336)	0	0	5.500	2.521	MON	123	1,474	05/23/2012	01/01/2021
3128PC-SA-1	FHLMC POOL NO J01413			4	1	77,002	101.0300	72,155	71,420	72,445	0	(814)	0	0	5.000	2.201	MON	298	3,571	05/23/2012	03/01/2021
3128PD-QJ-2	FHLMC POOL NO J02257			4	1	4,494	100.0500	4,159	4,157	4,184	0	(48)	0	0	5.500	2.355	MON	19	229	05/23/2012	07/01/2020
3128PD-SD-3	FHLMC POOL NO J02316			4	1	3,499	100.0500	3,237	3,236	3,259	0	(45)	0	0	5.500	2.194	MON	15	178	05/23/2012	07/01/2020
3128PH-CD-1	FHLMC POOL NO J05468			4	1	136,805	102.8400	130,243	126,653	130,251	0	(1,194)	0	0	5.500	2.755	MON	580	6,966	05/23/2012	07/01/2022
3128PJ-2G-1	FHLMC POOL NO J07075			4	1	57,843	102.0900	54,816	53,692	55,414	0	(481)	0	0	5.000	2.416	MON	224	2,685	05/23/2012	02/01/2023
3128PK-ER-1	FHLMC POOL NO J07344			4	1	63,950	101.7600	60,407	59,361	61,386	0	(552)	0	0	5.000	2.246	MON	247	2,968	05/23/2012	03/01/2023
3128PK-L5-1	FHLMC POOL NO J07548			4	1	599,104	103.5000	575,599	556,114	573,095	0	(4,410)	0	0	5.000	2.752	MON	2,317	27,806	05/23/2012	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549			4	1	391,516	103.6100	376,558	363,422	375,094	0	(2,966)	0	0	5.000	2.572	MON	1,514	18,171	05/23/2012	04/01/2023
3128PP-SL-8	FHLMC POOL NO J10523			4	1	312,953	103.3500	303,721	293,871	303,932	0	(1,632)	0	0	4.500	2.557	MON	1,102	13,224	05/23/2012	09/01/2024
3128PP-UL-5	FHLMC POOL NO J10587			4	1	376,791	103.7900	367,222	353,816	366,721	0	(2,213)	0	0	4.500	2.256	MON	1,327	15,922	05/23/2012	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589			4	1	963,413	103.7400	938,515	904,671	936,747	0	(5,343)	0	0	4.500	2.375	MON	3,393	40,710	05/23/2012	08/01/2024
3128PP-XT-5	FHLMC POOL NO J10690			4	1	325,938	103.5800	317,034	306,065	316,598	0	(1,677)	0	0	4.500	2.538	MON	1,148	13,773	05/23/2012	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691			4	1	122,227	102.5500	117,705	114,774	119,154	0	(607)	0	0	4.500	2.099	MON	430	5,165	05/23/2012	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582			4	1	439,506	104.5200	435,570	416,713	429,564	0	(1,846)	0	0	4.000	2.290	MON	1,389	16,669	05/23/2012	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631			4	1	330,066	104.7000	327,670	312,949	322,763	0	(1,225)	0	0	4.000	2.268	MON	1,043	12,518	05/23/2012	02/01/2025
3128PR-J9-1	FHLMC POOL NO J12088			4	1	669,691	104.7200	664,954	634,960	653,465	0	(2,928)	0	0	4.000	2.594	MON	2,117	25,398	05/23/2012	05/01/2025
3128PT-MC-6	FHLMC POOL NO J13955			4	1	905,006	104.5400	918,574	878,646	893,605	0	(1,920)	0	0	4.000	3.163	MON	2,929	35,146	12/21/2010	12/01/2025
3128QG-FP-2	FHLMC POOL NO 1N0174			4	1	76,273	104.9600	74,551	71,025	75,867	0	(48)	0	0	4.393	1.320	MON	260	3,291	11/07/2012	07/01/2036
312906-2N-9	FREDDIE MAC SERIES 1991 1136 CLASS G			4	1FE	5,243	103.8100	5,548	5,345	5,317	0	3	0	0	9.000	9.414	MON	40	481	07/30/1991	09/15/2021
312906-6Z-8	FREDDIE MAC SERIES 1991 1146 CLASS E			4	1FE	776	100.6000	796	791	788	0	2	0	0	2.790	3.415	MON	1	26	04/13/2004	09/15/2021
312927-HV-1	FHLMC POOL NO A81144			4	1	136,560	111.5800	149,064	133,596	136,343	0	(22)	0	0	6.500	5.451	MON	724	8,684	08/13/2008	08/01/2038
312929-P2-2	FHLMC POOL NO A83141			4	1	688,716	111.9100	708,281	632,904	684,046	0	(878)	0	0	5.500	3.247	MON	2,901	34,810	05/23/2012	11/01/2038
31292G-2S-4	FHLMC GOLD POOL NO C00785			4	1	14,390	112.8500	16,399	14,531	14,415	0	3	0	0	6.500	6.836	MON	79	945	06/23/1999	06/01/2029
31292G-DM-5	FHLMC GOLD POOL NO C00108			4	1	60	104.5700	61	58	59	0	0	0	0	7.500	6.489	MON	0	5	10/05/1998	03/01/2022
31292G-GP-5	FHLMC GOLD POOL NO C00206			4	1	1,231	106.4600	1,276	1,198	1,209	0	(3)	0	0	7.500	6.635	MON	7	90	10/05/1998	01/01/2023
31292G-GS-9	FHLMC GOLD POOL NO C00209			4	1	86	106.4600	94	88	87	0	0	0	0	7.500	8.623	MON	1	7	08/08/1994	02/01/2023
31292G-L8-7	FHLMC GOLD POOL NO C00351			4	1	282	109.3500	297	272	277	0	(1)	0	0	8.000	6.892	MON	2	22	01/14/1998	07/01/2024
31292G-XD-3	FHLMC GOLD POOL NO C00676			4	1	2,716	111.9800	3,182	2,841	2,745	0	4	0	0	6.500	8.059	MON	15	185	08/18/2000	11/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31292H-7J-7	FHLMC POOL NO C01797 144A			4	1	226,880	112.1200	263,234	234,773	227,986	0	166	0	0	5.500	6.458	MON	1,076	12,913	03/26/2004	03/01/2034
31292H-MF-8	FHLMC POOL NO C01258			4	1	3,825	112.6000	4,325	3,841	3,827	0	0	0	0	6.000	6.137	MON	19	230	10/02/2001	11/01/2031
31292J-BG-4	FHLMC POOL NO C01839			4	1	4,756,839	110.8200	5,492,009	4,955,847	4,787,733	0	4,305	0	0	5.000	6.108	MON	20,649	247,792	05/26/2004	05/01/2034
31292J-BQ-2	FHLMC MBS			4	1	264,315	112.1200	306,667	273,510	265,519	0	181	0	0	5.500	6.488	MON	1,254	15,043	06/10/2004	06/01/2034
31292R-7M-8	FHLMC POOL NO C09000			4	1	5,395,196	105.3300	5,374,772	5,102,971	5,366,873	0	(4,749)	0	0	3.500	2.454	MON	14,884	178,604	07/11/2012	06/01/2042
31292S-A6-7	FHLMC POOL NO C09029			4	1	3,196,420	103.0900	3,380,736	3,279,431	3,204,055	0	1,352	0	0	3.000	3.370	MON	8,199	98,383	05/02/2014	03/01/2043
31292S-A9-1	FHLMC POOL NO C09032			4	1	2,859,538	105.3300	2,863,312	2,718,515	2,847,948	0	(2,325)	0	0	3.500	2.678	MON	7,929	95,148	01/15/2015	02/01/2043
31292Y-SY-4	FHLMC GOLD POOL NO C14135			4	1	145	106.5300	154	145	145	0	0	0	0	6.500	6.351	MON	1	9	06/23/1999	08/01/2028
312939-C5-8	FHLMC POOL NO A90992			4	1	750,226	109.0300	766,665	703,190	746,344	0	(761)	0	0	4.500	2.906	MON	2,637	31,644	05/23/2012	02/01/2040
31293T-F7-7	FHLMC GOLD POOL NO C29190			4	1	252	109.4100	272	248	251	0	0	0	0	6.500	5.886	MON	1	16	10/02/2001	07/01/2029
312940-4X-4	FHLMC POOL NO A92638			4	1	3,130,719	108.7200	3,312,774	3,046,928	3,120,897	0	(1,332)	0	0	4.500	3.947	MON	11,426	137,112	06/16/2010	06/01/2040
312940-DM-8	FHLMC POOL NO A91908			4	1	425,291	108.6800	461,145	424,297	425,113	0	(27)	0	0	4.500	4.451	MON	1,591	19,093	04/20/2010	04/01/2040
312940-MG-1	FHLMC POOL NO A92159			4	1	1,516,419	108.6800	1,614,312	1,485,321	1,513,315	0	(454)	0	0	4.500	3.993	MON	5,570	66,839	05/27/2010	05/01/2040
312941-NJ-2	FHLMC POOL NO A93093			4	1	3,846,340	108.6800	3,918,277	3,605,187	3,826,234	0	(3,686)	0	0	4.500	2.973	MON	13,519	162,233	05/23/2012	07/01/2040
312941-SE-8	FHLMC POOL NO A93217			4	1	2,409,511	108.6800	2,454,575	2,258,443	2,395,998	0	(2,694)	0	0	4.500	3.058	MON	8,469	101,630	05/23/2012	07/01/2040
312942-EF-8	FHLMC POOL NO A93734			4	1	3,152,449	108.6800	3,193,743	2,938,547	3,129,113	0	(4,072)	0	0	4.500	3.179	MON	11,020	132,235	11/07/2012	09/01/2040
312946-AR-7	FHLMC POOL NO A97216			4	1	1,510,614	107.2500	1,555,225	1,450,117	1,506,026	0	(726)	0	0	4.000	2.864	MON	4,834	58,005	08/15/2011	03/01/2041
312946-ZJ-8	FHLMC POOL NO A97945			4	1	1,719,938	108.6900	1,843,727	1,696,349	1,717,397	0	(401)	0	0	4.500	4.214	MON	6,361	76,336	04/11/2011	04/01/2041
31294F-6V-3	FHLMC GOLD POOL NO C38984 - 30YR 6.00			4	1	42,423	102.4800	38,984	38,040	41,339	0	(207)	0	0	6.000	3.094	MON	190	2,283	05/23/2012	10/01/2029
31296X-SN-6	FHLMC POOL NO. A12425			4	1	79,560	112.1200	92,308	82,327	79,875	0	44	0	0	5.500	6.613	MON	377	4,528	07/13/2004	05/01/2034
31296Y-GE-7	FHLMC POOL NO A21997			4	1	115,070	110.8200	135,850	122,587	116,013	0	100	0	0	5.000	6.937	MON	511	6,129	04/12/2004	05/01/2034
31296Y-TX-1	FHLMC POOL NO A22366			4	1	643,648	110.8200	743,124	670,576	646,920	0	411	0	0	5.000	6.362	MON	2,794	33,529	05/26/2004	05/01/2034
312970-2A-3	FHLMC POOL NO B17969			4	1	1,091	100.0200	1,009	1,009	1,011	0	(12)	0	0	5.500	2.244	MON	5	55	05/23/2012	03/01/2020
312971-LX-0	FHLMC POOL NO B18442			4	1	17,571	100.2600	16,332	16,289	16,356	0	(212)	0	0	5.000	1.980	MON	68	814	05/23/2012	05/01/2020
312972-R2-0	FHLMC POOL NO B19505			4	1	6,390	100.0600	5,927	5,924	5,958	0	(75)	0	0	5.000	2.256	MON	25	296	05/23/2012	07/01/2020
312972-R3-8	FHLMC POOL NO B19506			4	1	15,453	100.0800	14,336	14,325	14,421	0	(185)	0	0	5.000	1.904	MON	60	716	05/23/2012	07/01/2020
312972-R4-6	FHLMC POOL NO B19507			4	1	1,198	99.9900	1,110	1,110	1,120	0	(15)	0	0	5.000	0.997	MON	5	56	05/23/2012	07/01/2020
31297B-AM-4	FHLMC POOL NO A23612			4	1	101,307	110.8200	103,585	93,472	99,983	0	(257)	0	0	5.000	3.318	MON	389	4,673	01/01/2013	06/01/2034
31298B-N8-0	FHLMC GOLD POOL NO C43115 - 30YR 5.5			4	1	163,866	108.9400	162,697	149,352	159,657	0	(746)	0	0	5.500	3.468	MON	685	8,214	05/23/2012	11/01/2029
31298U-S9-1	FHLMC GOLD POOL NO C57744			4	1	3,882	101.2100	3,870	3,824	3,871	0	(2)	0	0	6.500	5.950	MON	21	249	10/02/2001	09/01/2031
31298Y-MX-6	FHLMC GOLD POOL NO C60374			4	1	4,596	109.8400	5,069	4,615	4,598	0	0	0	0	6.000	6.125	MON	23	277	10/02/2001	11/01/2031
31329N-J7-4	FHLMC POOL NO ZA4786			4	1FE	49,417,798	103.1200	49,460,062	47,961,553	49,413,239	0	(4,559)	0	0	3.000	2.751	MON	119,904	0	12/05/2019	12/01/2046
3132AE-JT-4	FHLMC POOL NO ZT2074			4	1FE	4,479,060	103.1200	4,469,553	4,334,137	4,478,619	0	(441)	0	0	3.000	2.730	MON	10,835	0	11/26/2019	05/01/2047
3132GR-L6-6	FHLMC POOL NO Q06349			4	1	1,532,602	105.4400	1,572,309	1,491,130	1,528,886	0	(715)	0	0	3.500	3.038	MON	4,349	52,190	10/03/2014	02/01/2042
3132HL-PW-7	FHLMC POOL NO Q10437	RA		4	1	12,360,799	105.3300	12,800,786	12,153,454	12,339,824	0	(3,789)	0	0	3.500	3.224	MON	35,448	425,371	11/13/2013	08/01/2042
3132HP-SD-7	FHLMC POOL NO Q13216			4	1	2,620,829	105.3300	2,623,508	2,490,838	2,611,162	0	(2,057)	0	0	3.500	2.572	MON	7,265	87,179	01/13/2015	11/01/2042
3132JM-JF-7	FHLMC POOL NO Q20262			4	1	1,007,297	105.5600	1,036,129	981,532	1,005,139	0	(398)	0	0	3.500	3.074	MON	2,863	34,354	08/22/2014	07/01/2043
3132L7-5E-5	FHLMC POOL NO V82645			4	1	2,184,272	102.4100	2,245,396	2,192,494	2,184,546	0	75	0	0	3.000	3.055	MON	5,481	65,775	12/02/2016	10/01/2046
3132L7-ED-7	FHLMC POOL NO V81932	RA		4	1	9,063,059	105.2400	9,116,926	8,663,166	9,039,329	0	(4,631)	0	0	3.500	2.767	MON	25,268	303,211	10/20/2015	10/01/2045
3132L8-EV-5	FHLMC POOL NO V82848			4	1	1,257,107	103.2000	1,248,044	1,209,302	1,256,645	0	(463)	0	0	3.000	2.463	MON	3,023	6,047	10/08/2019	12/01/2046
3132QL-XG-3	FHLMC POOL NO Q30678	RA		4	1	8,622,414	104.8100	8,609,205	8,214,268	8,596,794	0	(3,971)	0	0	3.500	2.618	MON	23,958	287,499	01/06/2015	01/01/2045
3132QQ-F9-8	FHLMC POOL NO Q33791			4	1	1,172,763	104.9600	1,204,527	1,147,658	1,170,822	0	(404)	0	0	3.500	3.206	MON	3,347	40,168	06/26/2015	06/01/2045
3132QQ-KB-7	FHLMC POOL NO Q33889			4	1	1,444,569	105.2400	1,479,995	1,406,334	1,441,581	0	(305)	0	0	3.500	3.142	MON	4,102	49,222	06/23/2015	06/01/2045
3132QR-E6-3	FHLMC POOL NO Q34656			4	1	2,441,853	105.2400	2,455,789	2,333,561	2,435,174	0	(1,625)	0	0	3.500	2.781	MON	6,806	81,675	10/13/2015	07/01/2045
3132QR-MV-9	FHLMC POOL NO Q34871			4	1	569,274	104.9600	577,889	550,605	568,056	0	(229)	0	0	3.500	2.977	MON	1,606	19,271	07/28/2015	07/01/2045
3132QS-YT-9	FHLMC POOL NO Q36121			4	1	875,899	105.2400	886,857	842,717	874,099	0	(376)	0	0	3.500	2.806	MON	2,458	29,495	09/28/2015	09/01/2045
3132QT-YT-7	FHLMC POOL NO Q37021	RA		4	1	7,344,867	102.6100	7,433,463	7,244,180	7,338,405	0	(1,558)	0	0	3.000	2.798	MON	18,110	217,325	10/27/2015	11/01/2045
3132WJ-FD-8	FHLMC POOL NO Q44663	RA		4	1	34,778,072	102.4100	35,459,320	34,623,888	34,769,666	0	(3,024)	0	0	3.000	2.945	MON	86,560	1,038,717	08/08/2017	11/01/2046
3132WJ-UT-6	FHLMC POOL NO Q45093			4	1	24,497,289	102.7600	24,405,144	23,749,549	24,495,033	0	(2,256)	0	0	3.000	2.748	MON	59,374	0	12/04/2019	12/01/2046
3132WJ-UZ-2	FHLMC POOL NO Q45099			4	1	2,264,227	105.4700	2,333,397	2,212,374	2,263,596	0	(631)	0	0	3.500	3.155	MON	6,453	45,169	05/20/2019	12/01/2046
3132XC-SA-4	FHLMC POOL NO G67713			4	1	7,188,177	106.4200	7,272,303	6,833,680	7,183,679	0	(4,498)	0	0	4.000	3.155	MON	22,779	136,674	06/11/2019	06/01/2048
31335A-ES-3	FHLMC POOL NO G60145			4	1	1,347,036	105.2400	1,364,914	1,296,981	1,344,461	0	(645)	0	0	3.500	2.856	MON	3,783	45,394	08/26/2015	08/01/2045
31335A-UU-0	FHLMC POOL NO G60595			4	1	16,161,671	102.7600	16,143,676	15,710,009	16,156,247	0	(5,424)	0	0	3.000	2.590	MON	39,275	157,100	08/08/2019	05/01/2046
31335G-AL-9	FHLMC GOLD POOL NO C80011			4	1	14	105.2000	15	14	14	0	0	0	0	7.500	8.329	MON	0	1	04/12/1995	02/01/2023
31335G-GM-1	FHLMC GOLD POOL NO C80204			4	1	3,944	108.7900	4,163	3,826	3,880	0	(10)	0	0	7.500	6.538	MON	24	287	10/05/1998	06/01/2024
31335G-HE-8	FHLMC GOLD POOL NO C80229			4	1	166	107.2200	176	164	165	0	0	0	0	8.000	7.585	MON	1	13	08/18/2000	10/01/2024
31335G-JR-7	FHLMC GOLD POOL NO C80272			4	1	787	100.4700	772	768	778	0	(2)	0	0	7.500	6.666	MON	5	58	03/29/1999	12/01/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31335G-MW-2	FHLMC GOLD POOL NO C80373			4	1	895	110.3000	965	875	887	0	(1)	0	0	7.500	6.711	MON	5	66	03/09/1999	01/01/2026
31335G-NC-5	FHLMC GOLD POOL NO C80387			4	1	43	109.2400	47	43	43	0	0	0	0	6.500	6.370	MON	0	3	06/23/1999	04/01/2026
31335G-PL-3	FHLMC GOLD POOL NO C80427			4	1	88	112.2800	96	86	87	0	0	0	0	7.500	6.575	MON	1	6	03/29/1999	09/01/2026
31349U-HL-5	FHLMC POOL NO 782935			4	1	460,852	105.2200	452,784	430,300	456,594	0	(523)	0	0	4.835	2.968	MON	1,734	20,521	11/07/2012	12/01/2034
31356D-L9-5	FHLMC GOLD POOL NO D51252			4	1	1,702	100.4900	1,715	1,706	1,702	0	0	0	0	7.000	7.090	MON	10	119	03/01/1994	04/01/2024
31356E-6S-8	FHLMC GOLD POOL NO D52681			4	1	299	100.6400	309	307	303	0	0	0	0	7.500	8.227	MON	2	23	04/12/1995	05/01/2024
31356G-4S-5	FHLMC GOLD POOL NO D54433			4	1	1,034	102.2200	1,083	1,059	1,047	0	2	0	0	7.500	8.101	MON	7	80	04/12/1995	06/01/2024
31356H-U8-8	FHLMC GOLD POOL NO D55107			4	1	5,451	100.6200	5,501	5,467	5,452	0	0	0	0	7.500	7.615	MON	34	410	04/29/1996	07/01/2024
31356J-EQ-2	FHLMC GOLD POOL NO D55543			4	1	127	103.0900	127	123	125	0	0	0	0	7.500	6.642	MON	1	9	10/05/1998	08/01/2024
31358G-SM-0	FANNIE MAE SERIES 1991 42 CLASS M			4	1FE	12	100.0000	0	0	2	0	(10)	0	0	0.000	12.655	MON	0	4	06/26/1992	05/25/2021
31358H-4T-9	FANNIE MAE SERIES 1991 101 CLASS G			4	1FE	19,679	104.1800	21,054	20,210	20,044	0	20	0	0	9.000	9.483	MON	152	1,819	07/19/1991	08/25/2021
31359S-JT-8	FEDERAL NATIONAL MORTGAGE ASSO CMO			4	1FE	56,691	114.7700	58,459	50,934	55,996	0	(657)	0	0	7.000	3.743	MON	297	3,565	01/01/2013	03/25/2031
313614-3X-5	FNMA POOL NO 050314			4	1	6	100.0200	6	6	6	0	0	0	0	10.000	6.896	MON	0	1	01/28/1993	06/01/2020
31364J-F4-0	FANNIEMAE STRIP SERIES 1999 303 CLASS PO			4	1FE	15,524	91.4600	18,059	19,745	14,644	0	566	0	0	0.000	9.805	N/A	0	0	04/27/2001	11/25/2029
31364J-F5-7	FANNIEMAE STRIP SERIES 1999 303 CLASS IO			4	1FE	3,390	20.9100	4,128	0	5,041	0	(430)	0	0	7.500	(8.174)	MON	123	1,481	04/27/2001	11/25/2029
31365D-6P-5	FNMA POOL NO 125178			4	1	136	106.9800	149	140	138	0	0	0	0	8.000	8.813	MON	1	12	03/15/1995	01/01/2023
31365D-JE-6	FNMA POOL NO 124561			4	1	325	105.6100	335	317	319	0	(1)	0	0	7.500	6.551	MON	2	24	02/05/1999	11/01/2022
31365D-JK-2	FNMA POOL NO 124566			4	1	58	100.5800	60	59	58	0	0	0	0	8.000	8.686	MON	0	5	07/12/1994	11/01/2022
31368G-BX-2	FNMA POOL NO 189154			4	1	1,165	103.7700	1,178	1,136	1,142	0	(3)	0	0	7.500	6.716	MON	7	85	02/05/1999	11/01/2022
31368H-EB-5	FNMA POOL NO 190130			4	1	231	105.4800	254	241	236	0	1	0	0	6.000	7.144	MON	1	15	05/26/1999	11/01/2023
31368H-GL-1	FNMA POOL NO 190203			4	1	33	106.8400	34	32	32	0	0	0	0	8.000	7.074	MON	0	3	07/07/1999	02/01/2023
31368H-HN-6	FNMA POOL NO 190237			4	1	236	107.0400	247	231	232	0	(1)	0	0	8.000	7.151	MON	2	19	03/21/1996	08/01/2023
31368H-MQ-3	FNMA POOL NO 190367			4	1	122,220	112.0300	127,685	113,974	121,302	0	(148)	0	0	5.500	3.282	MON	522	6,268	08/13/2010	01/01/2036
31368K-AT-3	FNMA POOL NO 191818			4	1	974	100.0600	1,027	1,027	1,005	0	4	0	0	7.000	8.437	MON	6	72	03/29/1995	12/01/2022
31368X-XD-5	FNMA POOL NO 203276			4	1	149	100.5200	155	154	151	0	0	0	0	8.000	8.973	MON	1	12	01/18/1995	02/01/2023
3136AN-QW-0	FANNIE MAE CMO			4	1FE	2,121,224	100.6100	2,538,641	2,523,260	2,125,278	0	3,366	0	0	3.000	4.340	MON	6,308	74,482	12/01/2019	05/25/2045
3136AS-XX-9	FANNIE MAE CMO			4	1FE	6,530,203	101.5500	7,006,758	6,900,000	6,566,954	0	14,721	0	0	3.000	3.391	MON	17,250	207,000	05/10/2017	07/25/2046
3136AT-2Q-6	FANNIE MAE CMO			4	1FE	6,234,036	95.1000	6,775,173	7,124,612	6,336,119	0	36,209	0	0	2.500	3.405	MON	14,843	178,115	01/18/2017	10/25/2046
3136AT-V3-5	FANNIE MAE CMO			4	1FE	2,600,077	96.5700	2,881,934	2,984,306	2,640,502	0	13,013	0	0	2.500	3.425	MON	6,217	74,608	03/22/2017	10/25/2046
3136AU-SW-2	FEDERAL NATL MTG ASSN GTD REMI CMO			4	1FE	2,123,831	95.6100	2,377,662	2,486,739	2,161,522	0	13,195	0	0	2.500	3.529	MON	5,181	62,169	02/03/2017	12/25/2046
3136AU-T8-4	FEDERAL NATL MTG ASSN GTD REMI CMO			4	1FE	2,461,151	93.1400	2,757,597	2,960,783	2,496,076	0	17,538	0	0	2.500	3.637	MON	6,168	74,020	10/03/2017	01/25/2047
3136AU-WH-0	FEDERAL NATL MTG ASSN GTD REMI CMO			4	1FE	2,463,521	95.6600	2,735,153	2,859,364	2,508,844	0	15,147	0	0	2.500	3.517	MON	5,957	71,484	01/20/2017	12/25/2046
3136AV-6C-8	FANNIE MAE CMO			4	1FE	3,273,188	102.7900	3,546,154	3,450,000	3,291,493	0	5,631	0	0	3.000	3.369	MON	8,625	103,500	03/29/2017	04/25/2047
3136AV-FJ-3	FANNIE MAE CMO			4	1FE	3,326,562	100.6900	3,677,093	3,651,801	3,355,416	0	10,575	0	0	3.000	3.606	MON	9,130	109,554	03/06/2017	02/25/2047
3136AV-LD-9	FANNIE MAE CMO			4	1FE	2,512,303	107.8300	2,772,707	2,571,428	2,511,373	0	(275)	0	0	3.500	3.678	MON	7,500	88,317	12/01/2019	03/25/2047
3136AV-TE-9	FANNIE MAE CMO			4	1FE	9,422,281	93.3900	10,563,624	11,310,930	9,497,048	0	31,730	0	0	2.500	3.843	MON	23,564	278,981	12/01/2019	03/25/2047
3136AV-XV-6	FANNIE MAE CMO			4	1FE	3,888,418	101.4700	4,267,546	4,205,827	3,920,485	0	13,756	0	0	3.000	3.546	MON	10,515	126,175	03/16/2017	03/25/2047
3136AW-DM-6	FANNIE MAE CMO			4	1FE	5,181,532	100.3900	5,832,874	5,810,237	5,163,190	0	(6,129)	0	0	3.000	3.659	MON	14,526	171,507	12/01/2019	04/25/2047
3136AW-Z4-2	FANNIE MAE CMO			4	1FE	6,816,274	100.2400	7,230,348	7,212,988	6,845,080	0	11,864	0	0	3.000	3.354	MON	18,032	216,390	06/29/2017	07/25/2047
3136AX-S8-9	FANNIE MAE CMO			4	1FE	9,405,260	104.3700	10,212,117	9,784,710	9,412,858	0	3,791	0	0	3.000	3.299	MON	24,462	288,826	12/01/2019	09/25/2047
3136B1-WE-0	FANNIE MAE CMO			4	1FE	8,691,567	103.7200	8,562,830	8,255,570	8,687,528	0	(4,039)	0	0	3.500	2.307	MON	24,079	48,157	10/07/2019	04/25/2048
31370P-TX-9	FNMA POOL NO 237366			4	1	402	100.5400	423	420	412	0	1	0	0	6.000	7.137	MON	2	25	05/26/1999	10/01/2023
31371E-VW-2	FNMA POOL NO 250029			4	1	44,635	106.6500	50,185	47,056	45,787	0	171	0	0	6.500	8.014	MON	255	3,059	04/26/2000	05/01/2024
31371E-ZT-5	FNMA POOL NO 250154			4	1	79	109.2900	84	77	78	0	0	0	0	8.000	7.054	MON	1	6	07/07/1999	12/01/2024
31371F-BH-4	FNMA POOL NO 250340			4	1	7,483	110.6600	8,099	7,319	7,405	0	(12)	0	0	7.500	6.686	MON	46	549	11/09/1998	09/01/2025
31371H-LV-8	FNMA POOL NO 252440			4	1	1,086	114.0800	1,233	1,081	1,084	0	0	0	0	7.000	6.780	MON	6	76	05/25/1999	05/01/2029
31371J-3B-8	FNMA POOL NO 253794			4	1	1,081	113.8900	1,214	1,066	1,078	0	(1)	0	0	6.500	5.871	MON	6	69	10/02/2001	05/01/2031
31371K-3A-7	FNMA POOL NO 254693			4	1	456,057	112.0300	469,669	419,243	450,412	0	(970)	0	0	5.500	2.984	MON	1,922	23,058	06/16/2011	04/01/2033
31371K-BS-9	FNMA POOL NO 253949			4	1	2,135	114.5500	2,410	2,104	2,129	0	(1)	0	0	6.500	5.879	MON	11	137	10/02/2001	09/01/2031
31371L-PJ-2	FNMA POOL NO 255225			4	1	3,237,924	112.0600	3,666,946	3,272,438	3,241,501	0	466	0	0	5.500	5.754	MON	14,999	179,984	05/26/2004	06/01/2034
31371L-PP-8	FNMA POOL NO 255230			4	1	3,481,423	110.7500	4,018,579	3,628,550	3,502,873	0	2,873	0	0	5.000	6.093	MON	15,119	181,428	05/26/2004	06/01/2034
31371M-CE-5	FNMA POOL NO 255769			4	1	911,791	110.7600	977,194	882,223	907,468	0	(635)	0	0	5.000	4.027	MON	3,676	44,111	04/29/2009	07/01/2035
31371M-DS-3	FNMA POOL NO 255813			4	1	426,994	110.7600	457,622	413,147	425,087	0	(257)	0	0	5.000	3.957	MON	1,721	20,657	04/29/2009	08/01/2035
31371M-DT-1	FNMA POOL NO 255814			4	1	297,337	112.0300	338,515	302,165	297,806	0	64	0	0	5.500	5.940	MON	1,385	16,619	11/02/2005	08/01/2035
31371M-HJ-9	FNMA POOL NO 255933			4	1	2,603,911	112.0300	2,979,549	2,659,596	2,609,460	0	756	0	0	5.500	6.108	MON	12,190	146,278	11/14/2005	11/01/2035
31372C-U2-2	FNMA POOL NO 268901			4	1	10,789	101.7500	11,573	11,374	11,065	0	44	0	0	6.500	8.166	MON	62	739	04/26/2000	01/01/2024
31373G-6C-7	FNMA POOL NO 293467			4	1	368	102.8300	369	359	363	0	(1)	0	0	8.000	7.189	MON	2	28	07/07/1999	09/01/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31373L-E9-4	FNMA POOL NO 296360			4	1	2,282	100.2800	2,216	2,210	2,241	0	(6)	0	0	9.000	8.037	MON	17	199	08/15/1995	12/01/2024
31373L-QP-5	FNMA POOL NO 296662			4	1	269	100.0200	258	258	264	0	(1)	0	0	9.000	7.510	MON	2	23	04/29/1996	11/01/2024
31373T-SK-7	FNMA POOL NO 303022			4	1	551	109.5500	588	537	543	0	(1)	0	0	8.000	7.128	MON	4	43	07/07/1999	09/01/2024
31373T-T6-7	FNMA POOL NO 303073			4	1	288	108.4000	304	281	284	0	(1)	0	0	8.000	7.024	MON	2	22	07/07/1999	11/01/2024
31373T-Y7-9	FNMA POOL NO 303234			4	1	83	100.4200	81	81	82	0	0	0	0	8.000	6.918	MON	1	7	07/07/1999	01/01/2025
31373U-ET-0	FNMA POOL NO 303546			4	1	206	109.0700	224	205	205	0	0	0	0	7.000	6.796	MON	1	15	05/25/1999	10/01/2025
31373U-EY-9	FNMA POOL NO 303551			4	1	236	109.3700	251	230	233	0	0	0	0	8.000	7.038	MON	2	18	07/07/1999	10/01/2025
31373U-UC-9	FNMA POOL NO 303979			4	1	1,155	110.0600	1,239	1,126	1,142	0	(2)	0	0	8.000	7.063	MON	8	90	07/07/1999	01/01/2026
31373W-WW-9	FNMA POOL NO 305861			4	1	1,283	102.0100	1,258	1,233	1,258	0	(4)	0	0	8.500	7.237	MON	9	105	07/03/1997	06/01/2025
31374C-B8-8	FNMA POOL NO 309763			4	1	586	100.0700	563	563	576	0	(2)	0	0	8.500	6.969	MON	4	48	07/03/1997	05/01/2025
31374E-E2-4	FNMA POOL NO 311653			4	1	2,741	100.5300	2,648	2,634	2,684	0	(8)	0	0	8.500	7.378	MON	19	224	07/03/1997	06/01/2025
31374F-KG-3	FNMA POOL NO 312695			4	1	4,403	102.3900	4,332	4,231	4,314	0	(14)	0	0	8.500	7.313	MON	30	360	07/03/1997	06/01/2025
31374F-WA-3	FNMA POOL NO 313041			4	1	754	109.8300	807	735	746	0	(1)	0	0	8.000	7.061	MON	5	59	07/07/1999	08/01/2026
31374G-LS-4	FNMA POOL NO 313637			4	1	360	114.7600	402	351	357	0	(1)	0	0	8.000	7.007	MON	2	28	07/07/1999	07/01/2027
31374G-NC-7	FNMA POOL NO 313687			4	1	736	111.5700	818	733	734	0	0	0	0	7.000	6.763	MON	4	51	05/25/1999	09/01/2027
31374K-CR-7	FNMA POOL NO 316080			4	1	5,870	106.0500	6,069	5,723	5,786	0	(12)	0	0	8.000	7.300	MON	38	458	07/07/1999	07/01/2025
31374K-UX-4	FNMA POOL NO 316598			4	1	3,417	100.6100	3,305	3,285	3,343	0	(10)	0	0	8.500	7.477	MON	23	279	07/03/1997	07/01/2025
31374N-JD-5	FNMA POOL NO 318960			4	1	566	100.4500	554	552	559	0	(1)	0	0	8.000	7.171	MON	4	44	07/07/1999	08/01/2025
31374P-N7-8	FNMA POOL NO 320014			4	1	1,472	100.4500	1,442	1,436	1,454	0	(3)	0	0	8.000	7.114	MON	10	115	07/07/1999	08/01/2025
31374T-5M-7	FNMA POOL NO 324052			4	1	198	102.4000	204	199	198	0	0	0	0	7.000	7.101	MON	1	14	06/01/1999	09/01/2025
31374T-AT-6	FNMA POOL NO 323218			4	1	737	110.2900	793	719	731	0	(1)	0	0	8.000	7.074	MON	5	57	07/07/1999	06/01/2028
31374U-JY-3	FNMA POOL NO 324379			4	1	726	100.3500	709	707	712	0	(2)	0	0	7.500	6.895	MON	4	53	02/05/1999	05/01/2024
31374V-LN-2	FNMA POOL NO 325333			4	1	5,040	107.9700	5,305	4,913	4,975	0	(8)	0	0	8.000	7.232	MON	33	393	07/07/1999	12/01/2025
31374Y-2M-9	FNMA POOL NO 328480			4	1	5,343	100.3600	5,152	5,134	5,241	0	(15)	0	0	8.500	7.321	MON	36	436	07/03/1997	12/01/2025
31375F-VL-9	FNMA POOL NO 333719			4	1	20,666	102.1300	20,290	19,866	20,185	0	(60)	0	0	8.500	7.644	MON	141	1,689	07/03/1997	08/01/2025
31375K-5K-9	FNMA POOL NO 337550			4	1	300	100.1600	293	293	295	0	(1)	0	0	8.000	6.913	MON	2	23	07/07/1999	01/01/2023
31375X-VH-9	FNMA POOL NO 348116			4	1	68	105.5600	72	68	68	0	0	0	0	7.000	7.094	MON	0	5	06/01/1999	09/01/2024
31376F-W7-8	FNMA POOL NO 354470			4	1	1,544	100.5300	1,504	1,496	1,515	0	(4)	0	0	8.500	7.749	MON	11	127	03/11/1997	07/01/2025
31376G-FF-7	FNMA POOL NO 354866			4	1	15,587	101.9700	15,399	15,102	15,326	0	(35)	0	0	8.500	7.787	MON	107	1,284	03/11/1997	08/01/2026
31376K-FR-2	FNMA POOL NO 357576			4	1	1,314,464	110.7500	1,516,165	1,369,011	1,322,358	0	1,088	0	0	5.000	6.087	MON	5,704	68,451	05/26/2004	05/01/2034
31376K-UB-0	FNMA POOL NO 357978			4	1	37,654	100.5300	34,875	34,693	34,999	0	(471)	0	0	5.000	1.851	MON	145	1,735	05/23/2012	09/01/2020
31376Z-TP-8	FNMA POOL NO 370558			4	1	857	101.0500	844	836	849	0	(1)	0	0	8.000	7.108	MON	6	67	07/07/1999	05/01/2027
31378A-AL-0	FNMA POOL NO 392511			4	1	483	100.6700	474	471	479	0	(1)	0	0	7.500	6.514	MON	3	36	01/13/1999	09/01/2027
31378B-KR-4	FNMA POOL NO 393704			4	1	1,264	102.7500	1,266	1,232	1,251	0	(2)	0	0	8.000	7.211	MON	8	99	07/07/1999	08/01/2027
31378D-4D-9	FNMA POOL NO 396020			4	1	228	105.2000	234	223	226	0	0	0	0	7.500	6.548	MON	1	17	01/13/1999	09/01/2027
31378D-QR-4	FNMA POOL NO 395664			4	1	44	100.7800	44	43	44	0	0	0	0	8.000	6.838	MON	0	3	07/07/1999	08/01/2027
31378F-Y9-0	FNMA POOL NO 397736			4	1	1,252	104.4600	1,275	1,220	1,240	0	(2)	0	0	8.000	7.161	MON	8	98	07/07/1999	10/01/2027
31378G-VZ-3	FNMA POOL NO 398532			4	1	273	101.0400	269	266	271	0	0	0	0	7.500	6.728	MON	2	20	01/13/1999	09/01/2027
31378J-D4-6	FNMA POOL NO 399823			4	1	441	104.6300	450	430	437	0	(1)	0	0	8.000	7.156	MON	3	34	07/07/1999	09/01/2027
31378L-N5-7	FNMA POOL NO 401912			4	1	667	104.7000	680	650	660	0	(1)	0	0	8.000	7.211	MON	4	52	07/07/1999	10/01/2027
31378P-3T-8	FNMA POOL NO 405010			4	1	531	101.2000	523	517	526	0	(1)	0	0	8.000	6.989	MON	3	41	07/07/1999	11/01/2027
31378U-G4-8	FNMA POOL NO 408919			4	1	212	101.0600	208	206	210	0	0	0	0	8.000	7.041	MON	1	17	07/07/1999	12/01/2027
31379E-AY-3	FNMA POOL NO 416823			4	1	280	108.3000	305	281	280	0	0	0	0	7.000	7.091	MON	2	20	06/01/1999	02/01/2028
31379H-C7-3	FNMA POOL NO 419594			4	1	1,318	105.1600	1,488	1,415	1,343	0	4	0	0	6.000	8.099	MON	7	85	09/29/1999	09/01/2028
31379H-VS-6	FNMA POOL NO 420125			4	1	879	101.6600	871	857	868	0	(2)	0	0	8.000	7.317	MON	6	68	07/07/1999	05/01/2026
31379W-LK-1	FNMA POOL NO 431530			4	1	106	104.4600	113	108	106	0	0	0	0	6.000	6.774	MON	1	7	03/11/1999	09/01/2028
31379X-S2-2	FNMA POOL NO 432637			4	1	2,913	105.5400	2,997	2,840	2,880	0	(5)	0	0	8.000	7.433	MON	19	227	07/07/1999	05/01/2028
3137BJ-GX-5	FREDDIE MAC CMO			4	1FE	12,444,092	99.0600	13,417,226	13,543,899	12,468,298	0	10,562	0	0	3.000	3.638	MON	33,860	399,791	12/01/2019	05/15/2045
3137BR-NA-9	FREDDIE MAC CMO			4	1FE	7,639,734	95.4300	8,374,319	8,775,000	7,774,551	0	47,918	0	0	2.500	3.465	MON	18,281	219,375	01/23/2017	08/15/2046
3137BR-XB-6	FREDDIE MAC CMO			4	1FE	5,523,999	96.2300	5,948,784	6,181,779	5,604,979	0	34,259	0	0	2.500	3.349	MON	12,879	154,545	05/08/2017	09/15/2046
3137BS-ZC-0	FREDDIE MAC CMO			4	1FE	1,715,544	96.0500	1,893,308	1,971,182	1,739,998	0	6,504	0	0	2.500	3.365	MON	4,107	49,280	02/10/2017	11/15/2046
3137FH-SJ-3	FREDDIE MAC CMO			4	1FE	7,462,327	114.5700	8,424,377	7,353,030	7,462,129	0	(175)	0	0	4.000	3.903	MON	24,510	287,847	12/01/2019	10/15/2048
31380B-CC-2	FNMA POOL NO 434867			4	1	220	109.8200	252	230	222	0	0	0	0	6.000	7.392	MON	1	14	05/26/1999	08/01/2028
31380F-ZT-1	FNMA POOL NO 439154			4	1	71	100.0000	70	71	71	0	0	0	0	8.000	6.799	MON	0	6	07/07/1999	04/01/2028
31380M-LR-5	FNMA POOL NO 444136			4	1	4,997	103.8500	5,214	5,020	4,998	0	0	0	0	7.000	7.096	MON	29	352	06/01/1999	12/01/2028
31380W-XK-5	FNMA POOL NO 452582			4	1	3,933	105.9700	4,148	3,915	3,921	0	(2)	0	0	7.000	6.892	MON	23	274	05/25/1999	04/01/2029
31380X-SM-5	FNMA POOL NO 453324			4	1	3,028	102.7800	3,103	3,019	3,021	0	(1)	0	0	7.000	6.900	MON	18	211	05/20/1999	02/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31381C-XG-7	FNMA POOL NO 457079			4	1	1,164	104.2900	1,219	1,169	1,164	0	0	0	0	7.000	7.092	MON	7	82	06/01/1999	01/01/2029
31381F-V6-4	FNMA POOL NO 459737			4	1	3,395	106.6100	3,609	3,385	3,388	0	(1)	0	0	7.000	6.892	MON	20	237	05/20/1999	03/01/2029
31382D-U7-7	FNMA POOL NO 479506			4	1	1,183	110.1400	1,364	1,239	1,194	0	2	0	0	6.500	8.112	MON	7	81	08/18/2000	04/01/2029
31382D-WD-2	FNMA POOL NO 479544			4	1	384	105.4700	420	398	387	0	0	0	0	6.500	7.726	MON	2	26	11/08/1999	08/01/2029
31382G-GB-7	FNMA POOL NO 481794			4	1	1,933	100.9000	1,959	1,942	1,933	0	0	0	0	7.000	7.096	MON	11	136	06/01/1999	05/01/2029
31382G-XP-7	FNMA POOL NO 482286			4	1	607	101.3400	618	610	607	0	0	0	0	7.000	7.093	MON	4	43	06/01/1999	01/01/2029
31382J-Y9-6	FNMA POOL NO 484136			4	1	8,334	104.6400	8,695	8,309	8,315	0	(3)	0	0	7.000	6.904	MON	48	582	05/20/1999	02/01/2029
31382K-2S-6	FNMA POOL NO 485085			4	1	249	100.2200	258	257	250	0	0	0	0	7.500	8.785	MON	2	19	05/11/2000	10/01/2029
31382P-5F-0	FNMA POOL NO 488746			4	1	168	100.3600	169	168	168	0	0	0	0	7.000	6.884	MON	1	12	05/20/1999	03/01/2029
31382Q-AZ-8	FNMA POOL NO 488824			4	1	2,113	100.7900	2,124	2,107	2,109	0	(1)	0	0	7.000	6.864	MON	12	148	05/20/1999	03/01/2029
31382R-C6-8	FNMA POOL NO 489793			4	1	2,556	106.5000	2,714	2,548	2,551	0	(1)	0	0	7.000	6.868	MON	15	178	05/20/1999	05/01/2029
31382T-JA-8	FNMA POOL NO 491757			4	1	2,084	107.0400	2,224	2,078	2,080	0	(1)	0	0	7.000	6.863	MON	12	145	05/20/1999	04/01/2029
31382U-RV-0	FNMA POOL NO 492900			4	1	68	110.4000	74	67	67	0	0	0	0	7.000	6.721	MON	0	5	05/25/1999	10/01/2028
31382V-HJ-6	FNMA POOL NO 493533			4	1	3,767	108.6600	4,081	3,756	3,760	0	(1)	0	0	7.000	6.884	MON	22	263	05/20/1999	04/01/2029
31382V-N6-7	FNMA POOL NO 493713			4	1	684	108.8300	742	682	683	0	0	0	0	7.000	6.885	MON	4	48	05/20/1999	04/01/2029
31383B-HE-0	FNMA POOL NO 498029			4	1	1,084	104.2600	1,217	1,168	1,101	0	3	0	0	6.500	8.970	MON	6	76	02/09/2000	09/01/2029
31383C-UB-9	FNMA POOL NO 499278			4	1	105	100.1100	112	112	106	0	0	0	0	6.500	9.160	MON	1	7	01/10/2000	08/01/2029
31383E-AD-3	FNMA POOL NO 500504			4	1	876	101.0600	881	871	874	0	0	0	0	7.000	6.770	MON	5	61	05/25/1999	05/01/2029
31383E-HS-3	FNMA POOL NO 500741			4	1	1,238	101.8900	1,342	1,317	1,252	0	2	0	0	6.500	8.751	MON	7	86	06/07/2000	06/01/2029
31383E-RP-8	FNMA POOL NO 500994			4	1	156	104.3500	169	162	157	0	0	0	0	6.500	7.758	MON	1	10	11/08/1999	08/01/2029
31383E-XX-4	FNMA POOL NO 501194			4	1	858	105.1500	898	854	857	0	0	0	0	7.000	6.796	MON	5	60	05/25/1999	06/01/2029
31383E-YC-9	FNMA POOL NO 501207			4	1	1,472	107.1000	1,569	1,465	1,468	0	(1)	0	0	7.000	6.836	MON	9	103	05/25/1999	06/01/2029
31383H-NF-7	FNMA POOL NO 503590			4	1	2,614	105.1800	2,853	2,713	2,641	0	4	0	0	6.500	7.391	MON	15	176	11/08/1999	07/01/2029
31383H-TN-4	FNMA POOL NO 503757			4	1	341	108.0100	383	354	344	0	0	0	0	6.500	7.749	MON	2	23	11/08/1999	07/01/2029
31383J-6M-7	FNMA POOL NO 504976			4	1	1,802	104.0900	1,940	1,864	1,814	0	2	0	0	7.500	8.567	MON	12	140	05/11/2000	07/01/2029
31383K-EC-7	FNMA POOL NO 505131			4	1	18	100.2300	19	19	18	0	0	0	0	6.500	9.194	MON	0	1	02/09/2000	07/01/2029
31383K-KM-8	FNMA POOL NO 505300			4	1	219	106.8500	243	227	221	0	0	0	0	7.500	8.539	MON	1	17	05/11/2000	08/01/2029
31383K-R6-6	FNMA POOL NO 505509			4	1	56	100.3400	59	58	57	0	0	0	0	6.500	8.037	MON	0	4	11/08/1999	07/01/2029
31383M-HL-0	FNMA POOL NO 507035			4	1	196	107.4500	218	203	198	0	0	0	0	7.500	8.531	MON	1	15	05/11/2000	08/01/2029
31383M-VU-4	FNMA POOL NO 507427			4	1	1,801	112.1400	2,089	1,863	1,813	0	1	0	0	7.500	8.578	MON	12	140	05/11/2000	07/01/2029
31383Q-FW-9	FNMA POOL NO 509681			4	1	323	102.4500	344	335	325	0	0	0	0	6.500	7.804	MON	2	22	11/08/1999	08/01/2029
31383U-TH-8	FNMA POOL NO 513652			4	1	377	104.5100	407	390	379	0	0	0	0	7.500	8.744	MON	2	30	05/11/2000	09/01/2029
31383W-X7-1	FNMA POOL NO 515602			4	1	406	100.4800	423	421	408	0	0	0	0	6.500	7.724	MON	2	27	11/08/1999	11/01/2029
31384C-Q5-6	FNMA POOL NO 519876			4	1	107	107.8100	119	111	108	0	0	0	0	7.500	8.640	MON	1	9	05/11/2000	02/01/2030
31384D-4R-0	FNMA POOL NO 521132			4	1	1,508	107.7100	1,650	1,532	1,512	0	1	0	0	7.000	7.435	MON	9	107	11/15/1999	12/01/2029
31384D-LC-4	FNMA POOL NO 520623			4	1	40	100.7200	42	42	41	0	0	0	0	7.500	8.596	MON	0	3	05/11/2000	11/01/2029
31384J-BE-8	FNMA POOL NO 524837			4	1	529	107.2100	586	547	532	0	0	0	0	7.500	8.755	MON	3	41	05/11/2000	01/01/2030
31384M-PZ-9	FNMA POOL NO 527940			4	1	3,479	109.0200	3,923	3,598	3,503	0	4	0	0	7.500	8.463	MON	22	270	05/11/2000	01/01/2030
31384N-W2-2	FNMA POOL NO 529065			4	1	30	100.5400	31	30	30	0	0	0	0	7.500	8.601	MON	0	2	05/11/2000	03/01/2030
31384V-LV-2	FNMA POOL NO 535040			4	1	76	116.3500	92	79	77	0	0	0	0	7.500	8.731	MON	0	6	05/11/2000	12/01/2029
31385X-AZ-0	FNMA POOL NO 555424			4	1	3,149,936	112.0300	3,244,724	2,896,355	3,112,724	0	(6,429)	0	0	5.500	2.904	MON	13,275	159,300	06/20/2011	05/01/2033
31385X-EC-7	FNMA POOL NO 555531			4	1	600,338	112.0300	620,841	554,185	593,215	0	(1,158)	0	0	5.500	3.053	MON	2,540	30,480	07/29/2010	06/01/2033
31386F-6B-6	FNMA POOL NO 562566			4	1	6,434	109.2400	7,108	6,507	6,443	0	1	0	0	6.000	6.332	MON	33	390	09/13/2001	02/01/2031
31386S-L6-2	FNMA POOL NO 571949			4	1	908	107.8000	965	895	906	0	0	0	0	6.500	5.810	MON	5	58	10/02/2001	07/01/2031
31386U-5K-4	FNMA POOL NO 574250			4	1	1,333	106.9000	1,404	1,313	1,329	0	(1)	0	0	6.500	5.914	MON	7	86	10/02/2001	08/01/2031
31387B-DA-8	FNMA POOL NO 578897			4	1	347	108.7500	372	342	346	0	0	0	0	6.500	5.752	MON	2	22	10/02/2001	04/01/2031
31387C-XF-3	FNMA POOL NO 580378			4	1	7,334	103.7300	7,498	7,228	7,306	0	(5)	0	0	6.500	6.021	MON	39	470	10/02/2001	04/01/2031
31387D-XQ-7	FNMA POOL NO 581287			4	1	602	108.5900	645	594	601	0	0	0	0	6.500	5.832	MON	3	39	10/02/2001	05/01/2031
31387E-6X-0	FNMA POOL NO 582386			4	1	2,087	111.4100	2,292	2,057	2,081	0	(1)	0	0	6.500	5.883	MON	11	134	10/02/2001	05/01/2031
31387G-QB-1	FNMA POOL NO 583750			4	1	1,873	100.1900	1,849	1,846	1,869	0	(1)	0	0	6.500	5.707	MON	10	120	10/02/2001	06/01/2031
31387J-SQ-0	FNMA POOL NO 585627			4	1	1,029	111.4400	1,130	1,014	1,026	0	0	0	0	6.500	5.868	MON	5	66	10/02/2001	06/01/2031
31387R-4Z-8	FNMA POOL NO 592240			4	1	43,672	113.0700	48,664	43,038	43,462	0	(32)	0	0	6.500	6.150	MON	233	2,798	10/02/2001	08/01/2031
31387R-B9-8	FNMA POOL NO 591464			4	1	4,598	108.3900	4,912	4,532	4,583	0	(3)	0	0	6.500	5.959	MON	25	295	10/02/2001	09/01/2031
31387V-3C-1	FNMA POOL NO 595795			4	1	883	106.5800	928	871	881	0	0	0	0	6.500	5.822	MON	5	57	10/02/2001	09/01/2031
31387V-3K-3	FNMA POOL NO 595802			4	1	6,809	111.0300	7,451	6,711	6,788	0	(2)	0	0	6.500	5.938	MON	36	436	10/02/2001	09/01/2031
31388C-GK-0	FNMA POOL NO 600602			4	1	470	108.6900	504	464	469	0	0	0	0	6.500	5.790	MON	3	30	10/02/2001	08/01/2031
31388G-3S-8	FNMA POOL NO 604809			4	1	1,629	100.9100	1,621	1,606	1,625	0	(1)	0	0	6.500	5.857	MON	9	104	10/02/2001	09/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31388G-C9-0	FNMA POOL NO 604096			4	1	1,982	106.6700	2,084	1,954	1,977	0	(1)	0	0	6.500	5.879	MON	11	127	10/02/2001	09/01/2031
31388G-CP-4	FNMA POOL NO 604078			4	1	848	106.4000	889	836	846	0	0	0	0	6.500	5.856	MON	5	54	10/02/2001	09/01/2031
31388G-CX-7	FNMA POOL NO 604086			4	1	2,122	110.8300	2,319	2,092	2,116	0	(1)	0	0	6.500	5.952	MON	11	136	10/02/2001	09/01/2031
31388H-BA-6	FNMA POOL NO 604933			4	1	38,058	112.3100	43,230	38,491	38,110	0	6	0	0	6.000	6.318	MON	192	2,310	09/13/2001	10/01/2031
31388N-QM-1	FNMA POOL NO 609860			4	1	4,840	107.3300	5,253	4,895	4,847	0	1	0	0	6.000	6.302	MON	24	294	09/13/2001	10/01/2031
31388N-QU-3	FNMA POOL NO 609867			4	1	26,483	107.5700	28,820	26,793	26,522	0	6	0	0	6.000	6.321	MON	134	1,608	09/14/2001	10/01/2031
31388N-QW-9	FNMA POOL NO 609869			4	1	8,885	105.8100	9,267	8,758	8,863	0	(2)	0	0	6.500	5.844	MON	47	569	10/02/2001	10/01/2031
31388Q-CU-1	FNMA POOL NO 611283			4	1	565	103.1200	574	557	564	0	0	0	0	6.500	5.703	MON	3	36	10/02/2001	11/01/2031
31388Q-LC-1	FNMA POOL NO 611523			4	1	12,213	110.2500	13,271	12,038	12,167	0	(8)	0	0	6.500	6.059	MON	65	782	10/02/2001	11/01/2031
31389V-NZ-6	FNMA POOL NO 636808			4	1	302,464	111.3500	338,283	303,808	302,515	0	(1)	0	0	6.500	6.586	MON	1,646	19,748	03/11/2002	04/01/2032
31389V-RH-2	FNMA POOL NO 636888			4	1	14,221	109.2600	15,607	14,284	14,223	0	0	0	0	6.500	6.585	MON	77	928	03/11/2002	04/01/2032
31389X-3Z-4	FNMA POOL NO 639016			4	1	116,211	107.8800	125,903	116,703	116,207	0	0	0	0	6.500	6.585	MON	632	7,585	03/11/2002	04/01/2032
3138A1-HM-6	FNMA POOL NO AH0235			4	1	1,753,048	103.9100	1,725,142	1,660,280	1,711,129	0	(6,137)	0	0	3.500	2.151	MON	4,842	58,110	05/23/2012	12/01/2025
3138A2-CF-4	FNMA POOL NO AH0969			4	1	6,731,771	103.9100	6,971,884	6,709,754	6,716,896	0	(2,380)	0	0	3.500	3.364	MON	19,570	234,841	12/21/2010	12/01/2025
3138A7-G6-9	FNMA POOL NO AH5620			4	1	2,577,847	104.5000	2,635,813	2,522,358	2,555,758	0	(3,922)	0	0	4.000	3.246	MON	8,408	100,894	04/01/2011	02/01/2026
3138AE-J8-7	FNMA POOL NO AI1186			4	1	2,641,833	107.0000	2,706,177	2,529,015	2,630,740	0	(1,894)	0	0	4.000	3.040	MON	8,430	101,161	08/18/2011	04/01/2041
3138AR-ZZ-0	FNMA POOL NO AJ0759			4	1	893,747	107.0000	885,605	827,628	885,902	0	(832)	0	0	4.000	2.740	MON	2,759	33,105	11/07/2012	09/01/2041
3138AS-3T-7	FNMA POOL NO AJ1709			4	1	8,034,188	107.0000	7,961,000	7,439,827	7,969,938	0	(11,972)	0	0	4.000	2.627	MON	24,799	297,593	11/07/2012	09/01/2041
3138AT-MN-7	FNMA POOL NO AJ2164			4	1	684,859	107.0000	678,620	634,194	678,366	0	(528)	0	0	4.000	2.834	MON	2,114	25,368	11/07/2012	09/01/2041
3138AV-TM-7	FNMA POOL NO AJ4155			4	1	2,958,655	107.0000	2,982,316	2,787,076	2,941,083	0	(3,037)	0	0	4.000	2.839	MON	9,290	111,483	02/29/2012	11/01/2041
3138AW-CN-1	FNMA POOL NO AJ4576			4	1	1,859,641	105.3800	1,896,302	1,799,472	1,855,495	0	(845)	0	0	3.500	2.741	MON	5,248	62,982	10/29/2014	11/01/2041
3138E3-CB-7	FNMA POOL NO AJ9965			4	1	2,246,709	107.0400	2,270,809	2,121,413	2,236,388	0	(1,762)	0	0	4.000	2.965	MON	7,071	84,856	10/06/2014	06/01/2042
3138E5-FX-1	FNMA POOL NO AK1081			4	1	4,232,260	105.3800	4,328,844	4,107,801	4,220,104	0	(2,046)	0	0	3.500	2.875	MON	11,981	143,773	01/24/2012	01/01/2042
3138EK-VH-5	FNMA POOL NO AL3315			4	1	1,934,884	105.5900	2,024,943	1,917,803	1,933,021	0	(304)	0	0	3.500	3.338	MON	5,594	67,123	10/16/2013	03/01/2043
3138EL-5N-9	FNMA POOL NO AL4452			4	1	2,462,589	107.1700	2,493,729	2,326,970	2,453,079	0	(1,567)	0	0	4.000	2.885	MON	7,757	93,079	05/15/2014	11/01/2043
3138EN-VK-2	FNMA POOL NO AL6017	RA		4	1	14,659,306	105.2600	14,940,565	14,193,579	14,623,862	0	(8,177)	0	0	3.500	2.876	MON	41,398	496,775	10/29/2014	12/01/2042
3138ER-NB-2	FNMA POOL NO AL9385			4	1	22,150,891	102.7000	22,163,233	21,581,017	22,143,949	0	(6,941)	0	0	3.000	2.635	MON	53,953	215,810	08/08/2019	11/01/2046
3138LT-JW-9	FNMA POOL NO AO2976	RA		4	1	29,014,291	105.2600	29,909,202	28,413,827	28,952,422	0	(10,666)	0	0	3.500	3.144	MON	82,874	994,484	11/18/2013	05/01/2042
3138M7-WU-5	FNMA POOL NO AP4258			4	1	990,150	103.0300	1,010,327	980,650	989,161	0	(248)	0	0	3.000	2.846	MON	2,452	29,419	05/20/2015	08/01/2042
3138MF-3T-2	FNMA POOL NO AQ0809	RA		4	1	8,228,105	105.2600	8,543,003	8,115,877	8,216,073	0	(1,837)	0	0	3.500	3.266	MON	23,671	284,056	11/14/2013	12/01/2042
3138ML-VX-9	FNMA POOL NO AQ5129	RA		4	1	29,464,405	103.0300	31,335,311	30,414,870	29,552,299	0	13,318	0	0	3.000	3.463	MON	76,037	912,446	11/13/2013	11/01/2042
3138MR-LJ-8	FNMA POOL NO AQ9328	RA		4	1	12,180,559	105.2600	12,369,349	11,750,916	12,144,972	0	(6,496)	0	0	3.500	2.875	MON	34,274	411,282	10/29/2014	01/01/2043
3138WC-ZL-0	FNMA POOL NO AS3446			4	1	681,415	106.3600	677,444	636,930	679,294	0	(398)	0	0	4.000	2.258	MON	2,123	25,477	02/06/2015	09/01/2044
3138WH-SR-4	FNMA POOL NO AS7727			4	1	16,953,584	103.1200	16,992,225	16,477,287	16,952,062	0	(1,522)	0	0	3.000	2.760	MON	41,193	0	12/05/2019	08/01/2046
3138WK-NU-5	FNMA POOL NO AS9402	SD		4	1	1,550,788	102.3500	1,577,130	1,540,916	1,549,938	0	(380)	0	0	3.000	2.952	MON	3,852	46,227	09/29/2017	02/01/2047
3138WT-RW-8	FNMA POOL NO AT5900			4	1	3,101,686	102.8800	3,289,210	3,197,099	3,109,823	0	1,447	0	0	3.000	3.433	MON	7,993	95,913	04/29/2014	06/01/2043
3138Y6-3S-1	FNMA POOL NO AX5308			4	1	3,144,942	105.3800	3,171,333	3,009,396	3,135,580	0	(2,271)	0	0	3.500	2.547	MON	8,777	105,329	03/03/2015	01/01/2042
3138Y8-S9-2	FNMA POOL NO AX6843			4	1	1,559,115	106.3600	1,551,162	1,458,394	1,554,319	0	(1,019)	0	0	4.000	2.339	MON	4,861	58,336	12/31/2014	11/01/2044
31390C-WJ-1	FNMA POOL NO 642449			4	1	190,802	115.6800	221,656	191,610	190,796	0	(1)	0	0	6.500	6.585	MON	1,038	12,455	03/11/2002	04/01/2032
31391N-C3-3	FNMA POOL NO 671590 - 30YR 6.0			4	1	19,913	100.2600	17,856	17,810	19,609	0	(50)	0	0	6.000	2.551	MON	89	1,069	05/23/2012	10/01/2032
31391W-5H-0	FNMA POOL NO 679548			4	1	2,132	109.9300	2,146	1,952	2,106	0	(5)	0	0	5.000	2.560	MON	8	98	01/01/2013	04/01/2033
313968-RF-8	FHLMC GOLD POOL NO D30486			4	1	64	100.4400	66	66	65	0	0	0	0	7.500	8.218	MON	0	5	04/12/1995	02/01/2023
313968-TC-3	FHLMC GOLD POOL NO D30547			4	1	298	100.4500	307	306	302	0	1	0	0	7.500	8.282	MON	2	23	04/12/1995	02/01/2023
31400W-MC-1	FNMA POOL NO 699755			4	1	83,061	112.0300	93,898	83,816	83,157	0	9	0	0	5.500	5.738	MON	384	4,610	04/01/2016	04/01/2033
31401K-3E-3	FNMA POOL NO 710997 - ARM 30YR			4	1	85,811	105.8600	84,732	80,043	84,992	0	(117)	0	0	4.655	2.564	MON	311	3,665	11/07/2012	07/01/2033
31401N-4U-0	FNMA POOL NO 713735			4	1	8,709	109.9300	8,764	7,972	8,615	0	(20)	0	0	5.000	2.377	MON	33	399	01/01/2013	09/01/2033
31402C-PL-0	FNMA POOL NO 725027			4	1	227,177	109.9300	235,017	213,783	224,966	0	(350)	0	0	5.000	3.339	MON	891	10,689	09/16/2010	11/01/2033
31402D-DB-3	FNMA POOL NO 725598			4	1	1,489,625	112.0600	1,551,172	1,384,290	1,474,442	0	(2,460)	0	0	5.500	3.405	MON	6,345	76,136	02/28/2011	07/01/2034
31402D-KK-5	FNMA POOL NO 725798			4	1	434,057	104.7800	430,128	410,506	431,208	0	(622)	0	0	4.366	2.760	MON	1,494	17,500	05/23/2012	06/01/2034
31402Q-2V-2	FNMA POOL NO 735288			4	1	1,782,123	110.7500	1,878,972	1,696,605	1,770,606	0	(1,880)	0	0	5.000	3.586	MON	7,069	84,830	08/25/2011	03/01/2035
31402Q-6T-3	FNMA POOL NO 735382			4	1	2,816,761	110.7500	2,905,475	2,623,480	2,791,091	0	(4,181)	0	0	5.000	2.991	MON	10,931	131,174	08/11/2011	04/01/2035
31402Q-6U-0	FNMA POOL NO 735383			4	1	4,835,988	110.7500	5,183,885	4,680,755	4,811,890	0	(3,450)	0	0	5.000	4.070	MON	19,503	234,038	04/29/2009	04/01/2035
31402Q-WA-5	FNMA POOL NO 735141			4	1	153,318	112.0600	162,580	145,089	152,208	0	(177)	0	0	5.500	3.842	MON	665	7,980	04/20/2010	01/01/2035
31402Q-Y3-9	FNMA POOL NO 735230			4	1	1,982,526	112.0600	2,159,315	1,927,005	1,978,316	0	(1,376)	0	0	5.500	4.567	MON	8,832	105,985	04/01/2016	02/01/2035
31402Q-YV-7	FNMA POOL NO 735224			4	1	1,578,164	112.0300	1,643,080	1,466,671	1,563,624	0	(2,319)	0	0	5.500	3.320	MON	6,722	80,667	01/27/2011	02/01/2035
31402R-AB-5	FNMA POOL NO 735402			4	1	3,683,478	110.7500	3,987,409	3,600,405	3,671,019	0	(1,892)	0	0	5.000	4.322	MON	15,002	180,020	08/21/2009	04/01/2035
31402R-BE-8	FNMA POOL NO 735437			4	1	361,717	104.8000	353,589	337,404	358,933	0	(543)	0	0	4.395	2.283	MON	1,236	14,977	11/07/2012	09/01/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31402R-F8-7	FNMA POOL NO 735591			4	1	23,877,226	110.7500	25,612,111	23,126,287	23,774,150	0	(16,612)	0	0	5.000	4.058	MON	96,360	1,156,314	04/01/2016	06/01/2035
31402R-FU-8	FNMA POOL NO 735579			4	1	905,145	110.7500	972,178	877,822	901,335	0	(576)	0	0	5.000	4.076	MON	3,658	43,891	10/08/2009	06/01/2035
31402R-FV-6	FNMA POOL NO 735580			4	1	3,757,422	110.7500	4,045,775	3,653,105	3,742,262	0	(2,261)	0	0	5.000	4.173	MON	15,221	182,655	04/01/2016	06/01/2035
31402R-JL-4	FNMA POOL NO 735667			4	1	15,957,753	110.7500	17,288,688	15,610,707	15,906,238	0	(7,763)	0	0	5.000	4.345	MON	65,045	780,535	07/30/2009	07/01/2035
31402R-JN-0	FNMA POOL NO 735669			4	1	160,835	110.7500	172,255	155,537	160,059	0	(119)	0	0	5.000	4.036	MON	648	7,777	05/13/2009	04/01/2035
31402R-JV-2	FNMA POOL NO 735676			4	1	21,590,106	110.7500	23,104,154	20,861,743	21,493,680	0	(15,828)	0	0	5.000	3.986	MON	86,924	1,043,088	08/24/2011	07/01/2035
31402R-RN-1	FNMA POOL NO 735893			4	1	718,046	110.7600	756,345	682,838	713,726	0	(703)	0	0	5.000	3.522	MON	2,845	34,142	04/15/2011	10/01/2035
31402R-SN-0	FNMA POOL NO 735925			4	1	824,606	110.7600	891,777	805,107	821,950	0	(395)	0	0	5.000	4.263	MON	3,355	40,255	08/18/2009	10/01/2035
31402R-UN-7	FNMA POOL NO 735989			4	1	1,001,625	112.0300	1,042,100	930,215	992,593	0	(1,481)	0	0	5.500	3.243	MON	4,263	51,162	01/01/2013	02/01/2035
31402T-BX-2	FNMA POOL NO 737254-30YR 6.623			4	1	101,363	102.5400	98,080	95,647	100,521	0	(131)	0	0	3.554	1.908	MON	283	3,755	11/07/2012	09/01/2033
31403C-3V-1	FNMA POOL NO 745212			4	1	125,390	104.4600	122,238	117,019	124,486	0	(178)	0	0	3.769	1.693	MON	368	5,061	11/07/2012	01/01/2036
31403C-6L-0	FNMA POOL NO 745275			4	1	2,361,844	110.7600	2,511,630	2,267,532	2,350,502	0	(1,822)	0	0	5.000	3.757	MON	9,448	113,376	08/15/2011	02/01/2036
31403C-ZM-6	FNMA POOL NO 745148			4	1	1,358,998	110.7600	1,465,164	1,322,768	1,354,433	0	(729)	0	0	5.000	4.156	MON	5,512	66,139	06/07/2011	01/01/2036
31403D-BD-0	FNMA POOL NO 745336			4	1	2,822,982	110.7600	3,009,100	2,716,654	2,810,449	0	(2,010)	0	0	5.000	3.810	MON	11,319	135,832	05/23/2012	03/01/2036
31403D-BW-8	FNMA POOL NO 745353			4	1	804,564	112.0300	926,842	827,315	806,918	0	331	0	0	5.500	6.292	MON	3,792	45,503	04/11/2006	03/01/2036
31403D-BY-4	FNMA POOL NO 745355			4	1	5,884,490	110.7600	6,368,343	5,749,421	5,866,580	0	(2,653)	0	0	5.000	4.270	MON	23,956	287,471	04/29/2009	03/01/2036
31403D-C7-2	FNMA POOL NO 745394			4	1	3,096	100.2400	2,884	2,877	2,918	0	(23)	0	0	4.500	0.620	MON	11	129	05/23/2012	11/01/2020
31403D-DR-7	FNMA POOL NO 745412			4	1	1,869,368	112.0600	1,934,805	1,726,649	1,851,893	0	(2,807)	0	0	5.500	3.162	MON	7,914	94,966	07/27/2010	12/01/2035
31403D-DX-4	FNMA POOL NO 745418			4	1	5,054,855	112.0300	5,437,501	4,853,606	5,032,189	0	(3,455)	0	0	5.500	4.159	MON	22,246	266,948	04/01/2016	04/01/2036
31403D-GY-9	FNMA POOL NO 745515			4	1	61,707	110.7600	66,073	59,652	61,460	0	(38)	0	0	5.000	3.936	MON	249	2,983	11/04/2009	05/01/2036
31403D-J7-5	FNMA POOL NO 745586			4	1	2,537,568	111.9400	2,947,327	2,633,014	2,546,001	0	1,157	0	0	5.500	6.730	MON	12,068	144,816	06/01/2006	06/01/2036
31403D-QG-7	FNMA POOL NO 745755			4	1	791,656	110.7500	871,711	787,105	790,805	0	(127)	0	0	5.000	4.789	MON	3,280	39,355	06/19/2009	12/01/2035
31403D-VZ-9	FNMA POOL NO 745932			4	1	284,830	116.8100	325,828	278,946	284,187	0	(87)	0	0	6.500	5.668	MON	1,511	18,132	03/21/2007	11/01/2036
31403D-WU-9	FNMA POOL NO 745959			4	1	115,878	111.9400	125,666	112,265	115,504	0	(54)	0	0	5.500	4.355	MON	515	6,175	06/02/2009	11/01/2036
31403G-JK-9	FNMA POOL NO 748266			4	1	13,899	109.9300	15,657	14,242	13,955	0	8	0	0	5.000	5.588	MON	59	712	12/09/2003	10/01/2033
31403Q-A9-1	FNMA POOL NO 754332			4	1	20,419	109.9300	23,004	20,925	20,500	0	12	0	0	5.000	5.592	MON	87	1,046	12/09/2003	12/01/2033
31404K-KS-0	FNMA POOL NO 770805			4	1	1,030,190	110.7500	1,188,269	1,072,940	1,035,685	0	738	0	0	5.000	6.197	MON	4,471	53,647	05/26/2004	04/01/2034
31404K-ML-3	FNMA POOL NO 770863			4	1	2,451,329	110.7500	2,829,550	2,554,923	2,465,098	0	1,826	0	0	5.000	6.188	MON	10,646	127,746	05/26/2004	04/01/2034
31404N-FL-5	FNMA POOL NO 773371			4	1	805,505	110.7500	929,787	839,545	809,734	0	645	0	0	5.000	6.257	MON	3,498	41,978	05/26/2004	04/01/2034
31404N-FV-3	FNMA POOL NO 773380			4	1	1,326,226	110.7500	1,529,731	1,381,260	1,334,220	0	1,038	0	0	5.000	6.077	MON	5,755	69,063	05/26/2004	05/01/2034
31404N-MW-3	FNMA POOL NO 773573			4	1	1,018,787	110.7500	1,175,117	1,061,064	1,024,516	0	811	0	0	5.000	6.141	MON	4,421	53,053	05/26/2004	05/01/2034
31404Q-R3-5	FNMA POOL NO 775506			4	1	1,727,012	110.7500	1,992,016	1,798,678	1,736,974	0	1,243	0	0	5.000	6.116	MON	7,494	89,934	05/26/2004	05/01/2034
31404Q-SC-4	FNMA POOL NO 775515 - 30YR 5.000			4	1	125,672	110.7500	128,255	115,807	124,005	0	(335)	0	0	5.000	3.165	MON	483	5,790	05/23/2012	05/01/2034
31404Q-VG-1	FNMA POOL NO 775615			4	1	2,047,962	110.7500	2,363,946	2,134,509	2,060,861	0	1,398	0	0	5.000	6.074	MON	8,894	106,725	05/26/2004	05/01/2034
31404Q-Y3-7	FNMA POOL NO 775730			4	1	1,578,922	110.7500	1,821,202	1,644,443	1,588,544	0	1,196	0	0	5.000	6.067	MON	6,852	82,222	05/26/2004	05/01/2034
31404R-4C-8	FNMA POOL NO 776719			4	1	1,180,869	110.7500	1,363,068	1,230,773	1,187,773	0	782	0	0	5.000	6.142	MON	5,128	61,539	05/26/2004	05/01/2034
31404R-4U-8	FNMA POOL NO 776735			4	1	1,214,179	110.7500	1,401,517	1,265,491	1,220,319	0	996	0	0	5.000	6.287	MON	5,273	63,275	05/26/2004	05/01/2034
31404R-RC-3	FNMA POOL NO 776383			4	1	223,746	105.2100	219,501	208,633	221,833	0	(145)	0	0	4.628	2.512	MON	805	9,221	11/07/2012	06/01/2034
31404S-FH-3	FNMA POOL NO 776968			4	1	1,019,003	110.7500	1,176,227	1,062,067	1,024,497	0	813	0	0	5.000	6.230	MON	4,425	53,103	05/26/2004	04/01/2034
31404U-4J-6	FNMA POOL NO 779425			4	1	1,614,833	112.0600	1,828,942	1,632,175	1,616,661	0	250	0	0	5.500	5.753	MON	7,481	89,770	05/26/2004	06/01/2034
31404U-4L-1	FNMA POOL NO 779427			4	1	2,045,550	112.0600	2,316,766	2,067,517	2,047,846	0	279	0	0	5.500	5.755	MON	9,476	113,713	05/26/2004	06/01/2034
31404U-4T-4	FNMA POOL NO 779434			4	1	5,648,293	110.7500	6,521,373	5,888,431	5,684,744	0	4,661	0	0	5.000	6.056	MON	24,535	294,421	05/26/2004	06/01/2034
31404U-4U-1	FNMA POOL NO 779435			4	1	1,570,946	112.0600	1,779,236	1,587,817	1,572,575	0	193	0	0	5.500	5.768	MON	7,277	87,330	05/26/2004	06/01/2034
31404U-KC-3	FNMA POOL NO 778891			4	1	1,820,781	110.7500	2,101,713	1,897,728	1,832,582	0	1,639	0	0	5.000	6.041	MON	7,907	94,886	05/26/2004	06/01/2034
31404U-UQ-1	FNMA POOL NO 779191			4	1	1,567,948	112.0600	1,776,120	1,585,037	1,569,733	0	179	0	0	5.500	5.761	MON	7,265	87,177	05/26/2004	06/01/2034
31404U-YU-8	FNMA POOL NO 779323			4	1	194,411	103.0200	187,929	182,424	192,606	0	(268)	0	0	4.395	2.771	MON	668	7,904	11/07/2012	06/01/2034
31404V-XV-5	FNMA POOL NO 780192 - 30YR 3.856			4	1	313,494	105.5200	308,363	292,229	310,687	0	(388)	0	0	4.641	2.574	MON	1,130	12,952	11/07/2012	05/01/2034
31404W-R3-2	FNMA POOL NO 780906			4	1	1,444,862	110.7500	1,667,793	1,505,923	1,453,432	0	909	0	0	5.000	6.130	MON	6,275	75,296	05/26/2004	05/01/2034
31404W-RE-8	FNMA POOL NO 780885			4	1	1,507,248	110.7500	1,739,805	1,570,945	1,515,365	0	1,297	0	0	5.000	6.223	MON	6,546	78,547	05/26/2004	05/01/2034
31404W-RK-4	FNMA POOL NO 780890			4	1	1,188,653	110.7500	1,370,936	1,237,878	1,196,756	0	909	0	0	5.000	5.968	MON	5,158	61,894	05/26/2004	05/01/2034
31405D-AS-6	FNMA POOL NO 785817			4	1	4,088	100.0000	3,772	3,772	3,772	0	(55)	0	0	5.000	1.668	MON	16	189	05/23/2012	01/01/2020
31405N-RY-3	FNMA POOL NO 794403			4	1	279,393	103.7900	271,136	261,225	277,233	0	(314)	0	0	3.878	1.763	MON	844	11,383	11/07/2012	09/01/2034
31405U-Q7-7	FNMA POOL NO 799778			4	1	99,457	112.0600	101,404	90,494	98,294	0	(251)	0	0	5.500	2.934	MON	415	4,977	05/23/2012	11/01/2034
31406B-JY-7	FNMA POOL NO 804979			4	1	195,338	112.0600	199,161	177,734	192,272	0	(519)	0	0	5.500	3.545	MON	815	9,775	05/23/2012	12/01/2034
31406G-2N-8	FNMA POOL NO 809981			4	1	217,721	103.9400	211,927	203,884	216,150	0	(126)	0	0	4.637	2.584	MON	788	9,009	11/07/2012	03/01/2035
31406G-5Z-8	FNMA POOL NO 810064			4	1	444,146	110.7600	453,482	409,410	438,624	0	(1,107)	0	0	5.000	3.214	MON	1,706	20,471	05/23/2012	03/01/2035
31406G-BC-2	FNMA POOL NO 809235			4	1	1,817	100.0000	1,666	1,666	1,666	0	(26)	0	0	5.500	1.732	MON	8	92	05/23/2012	01/01/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31406G-HH-5	FNMA POOL NO 809432			4	1	1,272	100.0000	1,166	1,166	1,167	0	(19)	0	0	5.500	1.726	MON	5	64	05/23/2012	02/01/2020
31406G-ZR-3	FNMA POOL NO 809952			4	1	497,783	112.0600	509,226	454,441	491,990	0	(917)	0	0	5.500	3.148	MON	2,083	24,994	05/23/2012	02/01/2035
31406J-TD-5	FNMA POOL NO 811548			4	1	46,249	101.1200	42,911	42,437	43,126	0	(552)	0	0	5.500	2.229	MON	195	2,334	05/23/2012	03/01/2021
31406S-3U-5	FNMA POOL NO 819011			4	1	519,547	105.8600	514,252	485,762	515,227	0	(428)	0	0	4.686	2.864	MON	1,897	21,760	11/07/2012	05/01/2035
31407F-AY-6	FNMA POOL NO 829023			4	1	64,060	100.2900	59,194	59,022	59,459	0	(842)	0	0	5.000	1.484	MON	246	2,951	05/23/2012	07/01/2020
31407F-ED-8	FNMA POOL NO 829132			4	1	2,541,880	112.0300	2,908,569	2,596,239	2,546,931	0	703	0	0	5.500	6.146	MON	11,899	142,793	11/14/2005	10/01/2035
31407H-ZH-2	FNMA POOL NO 831544			4	1	832,919	114.2900	958,925	839,048	833,181	0	36	0	0	6.000	6.195	MON	4,195	50,343	06/06/2006	06/01/2036
31407M-4F-9	FNMA POOL NO 835222			4	1	32,110	100.3500	29,894	29,790	30,017	0	(390)	0	0	4.500	1.418	MON	112	1,341	05/23/2012	08/01/2020
31407M-4J-1	FNMA POOL NO 835225			4	1	22,793	100.5300	21,113	21,000	21,164	0	(288)	0	0	5.000	1.797	MON	88	1,050	05/23/2012	08/01/2020
31407N-QM-8	FNMA POOL NO 835760			4	1	337,865	107.1400	336,771	314,325	335,457	0	(459)	0	0	4.500	2.284	MON	1,179	14,145	05/23/2012	09/01/2035
31407Q-DG-8	FNMA POOL NO 837203			4	1	53,069	100.8000	49,084	48,695	49,508	0	(643)	0	0	5.500	2.139	MON	223	2,678	05/23/2012	03/01/2021
31407X-FF-3	FNMA POOL NO 843566			4	1	563,845	112.0300	645,185	575,903	564,845	0	140	0	0	5.500	6.214	MON	2,640	31,675	11/14/2005	11/01/2035
31407X-VL-2	FNMA POOL NO 844019			4	1	4,506,538	112.0300	5,157,059	4,603,279	4,516,477	0	1,451	0	0	5.500	6.091	MON	21,098	253,180	11/14/2005	11/01/2035
31407X-X4-8	FNMA POOL NO 844181			4	1	39,402	112.0300	39,207	34,997	39,080	0	(69)	0	0	5.500	1.393	MON	160	1,925	04/01/2016	11/01/2035
31407X-Y4-7	FNMA POOL NO 844131			4	1	2,422,788	112.0300	2,772,297	2,474,600	2,427,859	0	732	0	0	5.500	6.113	MON	11,342	136,103	11/14/2005	11/01/2035
31407Y-6W-4	FNMA POOL NO 845185			4	1	8,064,711	112.0300	9,227,383	8,236,519	8,080,475	0	2,284	0	0	5.500	6.146	MON	37,751	453,009	11/14/2005	11/01/2035
31407Y-MR-7	FNMA POOL NO 844668			4	1	1,261,431	112.0300	1,443,635	1,288,613	1,263,951	0	403	0	0	5.500	6.144	MON	5,906	70,874	11/14/2005	12/01/2035
31408A-J2-7	FNMA POOL NO 845481			4	1	87,085	101.3300	80,972	79,907	81,413	0	(958)	0	0	5.500	2.375	MON	366	4,395	05/23/2012	06/01/2021
31408B-3M-8	FNMA POOL NO 846904			4	1	34,541	100.2700	31,764	31,679	32,046	0	(425)	0	0	5.500	2.487	MON	145	1,742	05/23/2012	12/01/2020
31409A-N7-0	FNMA POOL NO 865414			4	1	373,753	112.0300	382,597	341,513	368,511	0	(991)	0	0	5.500	3.723	MON	1,565	18,783	05/23/2012	01/01/2036
31409B-BV-8	FNMA POOL NO 865952			4	1	169,985	111.9400	192,442	171,919	170,117	0	18	0	0	5.500	5.835	MON	788	9,456	02/23/2006	03/01/2036
31409B-CX-3	FNMA POOL NO 865986			4	1	1,405,257	113.4800	1,582,631	1,394,580	1,403,528	0	(274)	0	0	6.000	5.680	MON	6,973	83,675	02/23/2006	03/01/2036
31409G-JW-7	FNMA POOL NO 870677			4	1	97,318	101.8400	90,935	89,296	91,626	0	(1,050)	0	0	5.500	2.231	MON	409	4,911	05/23/2012	12/01/2021
31409J-BF-6	FNMA POOL NO 872238			4	1	182,120	111.9400	186,275	166,410	180,207	0	(409)	0	0	5.500	3.249	MON	763	9,153	05/23/2012	04/01/2036
31409J-R7-7	FNMA POOL NO 872710			4	1	1,561,314	114.4200	1,808,120	1,580,203	1,562,807	0	251	0	0	6.000	6.307	MON	7,901	94,812	06/01/2006	06/01/2036
31409T-U2-2	FNMA POOL NO 878201			4	1	296,525	114.7200	327,002	285,034	295,331	0	(179)	0	0	6.000	4.595	MON	1,425	17,102	01/13/2009	09/01/2036
31409U-UU-7	FNMA POOL NO 879095			4	1	80,599	101.2700	74,894	73,955	75,386	0	(965)	0	0	5.500	2.079	MON	339	4,068	05/23/2012	05/01/2021
31409V-GB-3	FNMA POOL NO 879594			4	1	36,737	101.1000	34,078	33,709	34,258	0	(443)	0	0	5.500	2.220	MON	155	1,854	05/23/2012	03/01/2021
31409V-R3-9	FNMA POOL NO 879906			4	1	204,085	105.1900	216,102	205,433	204,204	0	24	0	0	4.285	4.435	MON	734	9,320	04/04/2007	10/01/2033
31409W-XW-6	FNMA POOL NO 880993			4	1	85,576	102.6100	81,605	79,528	81,317	0	(761)	0	0	6.000	3.189	MON	398	4,772	05/23/2012	01/01/2022
3140FM-DF-0	FNMA POOL NO BE1901	RA		4	1	10,152,738	102.3500	10,364,623	10,126,631	10,150,554	0	(889)	0	0	3.000	2.967	MON	25,317	303,799	10/10/2017	12/01/2046
3140J9-Q3-8	FNMA POOL NO BM4973			4	1	17,060,300	105.2600	17,635,753	16,754,016	17,054,441	0	(5,859)	0	0	3.500	3.157	MON	48,866	342,061	04/18/2019	05/01/2043
3140JA-M9-6	FNMA POOL NO BM5783			4	1	5,897,788	105.1700	6,099,800	5,799,915	5,896,646	0	(1,143)	0	0	3.500	3.175	MON	16,916	135,331	04/18/2019	04/01/2047
3140JA-QA-9	FNMA POOL NO BM5848			4	1	52,308,823	106.0600	53,342,887	50,293,167	52,279,899	0	(28,924)	0	0	4.000	3.109	MON	167,644	1,173,507	05/07/2019	10/01/2048
3140Q8-KK-0	FNMA POOL NO CA1197			4	1	19,887,871	106.3600	20,303,577	19,089,432	19,875,729	0	(12,142)	0	0	4.000	3.426	MON	63,631	445,420	05/07/2019	02/01/2048
3140X4-NW-2	FNMA POOL NO FM1001			4	1FE	10,298,922	102.7000	10,242,293	9,973,234	10,295,504	0	(3,418)	0	0	3.000	2.531	MON	24,933	74,799	08/28/2019	12/01/2047
3140X4-SJ-6	FNMA POOL NO FM1001			4	1FE	9,804,342	105.5900	9,827,351	9,306,999	9,797,448	0	(6,894)	0	0	3.500	2.169	MON	27,145	81,436	08/28/2019	12/01/2047
31410B-B4-5	FNMA POOL NO 883959			4	1	6,250	100.0600	5,811	5,808	5,905	0	(70)	0	0	6.000	3.078	MON	29	348	05/23/2012	06/01/2021
31410B-C5-1	FNMA POOL NO 883992			4	1	227,787	114.6200	261,144	227,829	227,733	0	(15)	0	0	6.000	5.949	MON	1,139	13,670	04/01/2016	04/01/2036
31410B-C6-9	FNMA POOL NO 883993			4	1	108,226	114.5200	121,337	105,951	107,993	0	(23)	0	0	6.500	5.563	MON	574	6,887	04/01/2016	04/01/2036
31410C-SC-7	FNMA POOL NO 885315			4	1	317,470	113.1400	361,911	319,869	317,591	0	15	0	0	6.000	6.186	MON	1,599	19,192	06/06/2006	06/01/2036
31410F-5M-3	FNMA POOL NO 888352			4	1	145,087	111.8900	144,412	129,071	143,991	0	(249)	0	0	5.500	1.916	MON	592	7,099	04/01/2016	05/01/2037
31410F-VW-2	FNMA POOL NO 888129			4	1	262,208	111.9400	290,353	259,389	261,948	0	(48)	0	0	5.500	5.045	MON	1,189	14,266	04/01/2016	02/01/2037
31410F-VX-0	FNMA POOL NO 888130			4	1	401,148	110.7500	435,957	393,644	399,991	0	(179)	0	0	5.000	4.397	MON	1,640	19,682	07/24/2009	10/01/2034
31410G-ML-4	FNMA POOL NO 888763			4	1	540,765	103.4900	522,604	504,966	537,970	0	(354)	0	0	4.144	1.977	MON	1,744	20,678	05/23/2012	10/01/2037
31410G-YE-7	FNMA POOL NO 889109			4	1	189,147	102.4100	183,607	179,286	183,277	0	(1,086)	0	0	5.000	2.938	MON	747	8,964	04/20/2010	01/01/2023
31410K-JY-1	FNMA POOL NO 889579			4	1	2,806,651	114.4600	3,209,417	2,804,048	2,805,668	0	(124)	0	0	6.000	5.876	MON	14,020	168,243	08/18/2008	05/01/2038
31410K-NW-0	FNMA POOL NO 889705			4	1	3,760,491	111.8900	4,299,484	3,842,750	3,765,275	0	659	0	0	5.500	6.264	MON	17,613	211,351	06/25/2008	06/01/2038
31410K-NY-6	FNMA POOL NO 889707			4	1	2,168,981	114.3700	2,467,109	2,157,184	2,166,746	0	(367)	0	0	6.000	5.776	MON	10,786	129,431	06/20/2008	12/01/2035
31410P-RR-6	FNMA POOL NO 893396			4	1	84,479	105.7000	80,653	76,304	83,804	0	(152)	0	0	6.000	2.615	MON	382	4,578	05/23/2012	08/01/2036
31410T-EA-9	FNMA POOL NO 896629			4	1	29,419	100.3400	27,087	26,994	27,693	0	(306)	0	0	5.500	1.929	MON	124	1,485	05/23/2012	10/01/2021
31410T-ME-2	FNMA POOL NO 896857			4	1	132,833	102.5900	125,117	121,955	125,520	0	(1,490)	0	0	5.500	2.200	MON	559	6,708	05/23/2012	03/01/2022
31410T-ZM-0	FNMA POOL NO 897248			4	1	276,725	114.7900	304,882	265,603	275,547	0	(177)	0	0	6.000	4.595	MON	1,328	15,936	01/13/2009	11/01/2036
31410U-NH-1	FNMA POOL NO 897792			4	1	89,309	113.8200	102,452	90,012	89,333	0	3	0	0	6.000	6.255	MON	450	5,401	07/26/2007	09/01/2036
31410Y-VJ-0	FNMA POOL NO 901617			4	1	22,293	100.2000	20,758	20,717	21,148	0	(203)	0	0	6.000	3.178	MON	104	1,243	05/23/2012	11/01/2021
31411D-B8-1	FNMA POOL NO 904663			4	1	30,974	102.2600	29,436	28,785	29,362	0	(279)	0	0	6.000	3.296	MON	144	1,727	05/23/2012	11/01/2021
31411G-TG-7	FNMA POOL NO 907851			4	1	21,153	100.1300	19,446	19,421	19,991	0	(247)	0	0	5.500	2.039	MON	89	1,068	05/23/2012	02/01/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31411J-WF-9	FNMA POOL NO 909746			4	1	933,718	111.9400	955,057	853,207	925,721	0	(1,798)	0	0	5.500	3.034	MON	3,911	46,926	05/23/2012	02/01/2037
31411S-7M-2	FNMA POOL NO 914500			4	1	216,638	108.4400	225,812	208,244	215,693	0	(1)	0	0	6.000	4.772	MON	1,041	12,495	01/13/2009	03/01/2037
31411Y-Z3-0	FNMA POOL NO 918862			4	1	82,449	108.2300	90,566	83,678	82,517	0	4	0	0	6.000	6.527	MON	418	5,021	07/09/2007	04/01/2037
31412N-SL-1	FNMA POOL NO 930323			4	1	13,528	114.7000	14,100	12,293	13,469	0	(14)	0	0	6.000	2.349	MON	61	737	01/01/2013	12/01/2038
31412P-GM-7	FNMA POOL NO 930904			4	1	398,990	103.3700	384,547	371,994	385,797	0	(2,473)	0	0	4.500	2.148	MON	1,395	16,740	05/23/2012	04/01/2024
31412Q-5M-7	FNMA POOL NO 932452			4	1	623,380	104.6500	614,243	586,927	605,349	0	(3,056)	0	0	4.000	2.421	MON	1,956	23,477	05/23/2012	02/01/2025
31412Q-XB-0	FNMA POOL NO 932274			4	1	634,121	108.9600	674,386	618,938	632,477	0	(251)	0	0	4.500	3.899	MON	2,321	27,852	01/21/2011	12/01/2039
31412S-BG-9	FNMA POOL NO 933039			4	1	8,457	106.5100	7,873	7,392	8,394	0	(11)	0	0	6.000	0.834	MON	37	444	04/01/2016	10/01/2037
31412T-MH-3	FNMA POOL NO 934260			4	1	589,140	114.7300	648,744	565,462	586,710	0	(432)	0	0	6.000	4.767	MON	2,827	33,928	01/13/2009	06/01/2038
31412T-TW-3	FNMA POOL NO 934465			4	1	47,801	103.0400	50,800	49,303	48,394	0	121	0	0	5.000	6.266	MON	205	2,465	10/15/2008	09/01/2023
31412V-JX-7	FNMA POOL NO 935978			4	1	1,549,493	104.5000	1,524,503	1,458,883	1,510,378	0	(6,791)	0	0	4.000	2.154	MON	4,863	58,355	05/23/2012	05/01/2025
31412X-4T-8	FNMA POOL NO 938334			4	1	394,159	103.6900	380,033	366,511	376,503	0	(3,497)	0	0	6.000	3.204	MON	1,833	21,991	05/23/2012	07/01/2022
31412Y-AK-8	FNMA POOL NO 938410			4	1	161,109	103.5700	155,157	149,808	154,078	0	(1,476)	0	0	6.000	3.034	MON	749	8,989	05/23/2012	07/01/2022
31412Y-B3-5	FNMA POOL NO 938458			4	1	215,411	103.4400	207,193	200,301	206,158	0	(1,828)	0	0	6.000	2.928	MON	1,002	12,018	05/23/2012	07/01/2022
31413A-JU-8	FNMA POOL NO 939575			4	1	58,409	101.7600	54,568	53,625	55,306	0	(591)	0	0	5.500	2.422	MON	246	2,949	05/23/2012	07/01/2022
31413D-5W-3	FNMA POOL NO 942861			4	1	458,531	112.1200	463,809	413,656	454,620	0	(892)	0	0	6.000	3.002	MON	2,068	24,819	05/23/2012	08/01/2037
31413D-BQ-9	FNMA POOL NO 942047			4	1	275,803	103.6400	265,777	256,456	263,683	0	(2,357)	0	0	6.000	3.079	MON	1,282	15,387	05/23/2012	07/01/2022
31413D-D2-0	FNMA POOL NO 942121			4	1	223,167	103.5600	214,895	207,513	213,212	0	(1,930)	0	0	6.000	3.178	MON	1,038	12,451	05/23/2012	07/01/2022
31413D-QW-0	FNMA POOL NO 942469			4	1	150,549	108.7300	147,676	135,816	149,509	0	(214)	0	0	6.000	2.393	MON	679	8,149	05/23/2012	07/01/2037
31413J-ZJ-6	FNMA POOL NO 947245			4	1	50,190	104.5500	47,337	45,278	49,949	0	(24)	0	0	6.000	1.089	MON	226	2,717	05/23/2012	10/01/2037
31413M-HH-3	FNMA POOL NO 949432			4	1	232,064	102.5800	221,601	216,030	222,612	0	(1,548)	0	0	4.500	2.228	MON	810	9,721	05/23/2012	05/01/2023
31413T-ZA-3	FNMA POOL NO 955337			4	1	24,784	100.2800	22,830	22,767	23,669	0	(249)	0	0	5.500	2.114	MON	104	1,252	05/23/2012	02/01/2023
31413T-ZB-1	FNMA POOL NO 955338			4	1	124,387	102.8400	117,504	114,262	117,849	0	(1,147)	0	0	5.500	3.082	MON	524	6,284	05/23/2012	02/01/2023
31414A-MH-2	FNMA POOL NO 960360			4	1	82,069	102.2200	77,019	75,349	77,902	0	(642)	0	0	5.500	2.538	MON	345	4,144	05/23/2012	11/01/2022
31414C-GW-2	FNMA POOL NO 962013			4	1	571,098	111.8500	581,431	519,812	565,973	0	(1,100)	0	0	5.500	3.094	MON	2,382	28,590	04/17/2012	03/01/2038
31414D-Z6-6	FNMA POOL NO 963465			4	1	93,427	111.8500	106,942	95,608	93,557	0	18	0	0	5.500	6.306	MON	438	5,259	10/31/2008	06/01/2038
31414F-YS-4	FNMA POOL NO 965221			4	1	34,563	101.6700	36,244	35,650	34,963	0	82	0	0	5.000	6.398	MON	149	1,783	10/15/2008	09/01/2023
31414H-H5-9	FNMA POOL NO 966552			4	1	1,563,465	115.4800	1,733,762	1,501,302	1,557,073	0	(1,005)	0	0	6.000	4.726	MON	7,507	90,078	01/13/2009	01/01/2038
31414H-YA-9	FNMA POOL NO 967005			4	1	115,361	103.1100	109,212	105,914	109,284	0	(1,009)	0	0	5.500	2.876	MON	485	5,825	05/23/2012	12/01/2022
31414L-3M-8	FNMA POOL NO 969804			4	1	307,401	103.6900	292,796	282,378	293,084	0	(2,748)	0	0	5.500	2.333	MON	1,294	15,531	05/23/2012	02/01/2023
31414M-2D-7	FNMA POOL NO 970672			4	1	162,541	111.8500	186,054	166,336	162,735	0	20	0	0	5.500	6.465	MON	762	9,149	10/31/2008	11/01/2038
31414P-ZP-7	FNMA POOL NO 972450			4	1	115,504	111.1700	121,897	109,645	115,020	0	(74)	0	0	7.000	4.942	MON	640	7,675	02/29/2008	02/01/2038
31414P-ZU-6	FNMA POOL NO 972455			4	1	9,839	100.6200	9,397	9,339	9,805	0	(3)	0	0	7.000	3.835	MON	54	654	02/29/2008	02/01/2038
31414S-AC-7	FNMA POOL NO 974403			4	1	101,401	102.5900	95,213	92,811	96,732	0	(970)	0	0	4.500	1.154	MON	348	4,176	11/07/2012	04/01/2023
31414S-W4-1	FNMA POOL NO 975067			4	1	93,762	103.6100	95,678	92,348	92,735	0	(156)	0	0	5.500	5.032	MON	423	5,079	10/06/2008	08/01/2023
31414U-GZ-5	FNMA POOL NO 976416			4	1	14,500	100.3900	13,323	13,272	13,888	0	(129)	0	0	4.500	0.457	MON	50	597	11/07/2012	03/01/2023
31415A-T3-5	FNMA POOL NO 981270			4	1	379,453	103.2700	361,931	350,463	363,376	0	(3,177)	0	0	5.000	2.051	MON	1,460	17,523	05/23/2012	04/01/2023
31415A-U6-6	FNMA POOL NO 981305			4	1	660,746	115.7600	734,162	634,190	657,782	0	(421)	0	0	6.000	4.858	MON	3,171	38,051	01/13/2009	06/01/2038
31415A-WK-3	FNMA POOL NO 981350			4	1	195,281	102.5300	186,385	181,789	187,440	0	(1,409)	0	0	4.500	2.087	MON	682	8,180	05/23/2012	04/01/2023
31415A-WL-1	FNMA POOL NO 981351			4	1	135,090	102.2200	128,542	125,756	129,819	0	(923)	0	0	4.500	1.944	MON	472	5,659	05/23/2012	04/01/2023
31415B-E7-0	FNMA POOL NO 981758			4	1	164,641	103.6000	175,929	169,815	167,150	0	429	0	0	5.000	5.959	MON	708	8,491	10/15/2008	07/01/2023
31415L-U4-7	FNMA POOL NO 983603			4	1	315,074	103.0500	299,874	291,002	302,521	0	(2,549)	0	0	5.000	1.796	MON	1,213	14,550	05/23/2012	05/01/2023
31415S-KF-8	FNMA POOL NO 987794			4	1	122,783	102.9100	130,332	126,642	124,434	0	341	0	0	5.000	6.124	MON	528	6,332	10/15/2008	09/01/2023
31415T-A2-6	FNMA POOL NO 988425			4	1	114,214	102.6700	120,949	117,803	115,834	0	308	0	0	5.000	6.008	MON	491	5,890	10/15/2008	10/01/2023
31415T-R3-6	FNMA POOL NO 988906			4	1	455,159	104.2100	435,702	418,108	435,373	0	(3,657)	0	0	5.500	2.476	MON	1,916	22,996	05/23/2012	08/01/2023
31415T-R8-5	FNMA POOL NO 988911			4	1	644,012	104.1600	616,176	591,587	617,238	0	(5,569)	0	0	5.500	2.226	MON	2,711	32,537	05/23/2012	08/01/2023
31415X-5A-5	FNMA POOL NO 992841			4	1	138,722	102.6000	130,710	127,391	132,822	0	(1,053)	0	0	4.500	1.788	MON	478	5,733	11/07/2012	01/01/2024
31415X-XF-3	FNMA POOL NO 992678			4	1	65,257	111.8400	70,048	62,634	65,016	0	(42)	0	0	6.000	4.681	MON	313	3,758	01/13/2009	12/01/2038
31416L-4Q-6	FNMA POOL NO AA3530			4	1	166,726	103.4800	160,859	155,445	161,562	0	(1,118)	0	0	4.500	1.759	MON	583	6,995	05/23/2012	02/01/2024
31416L-PD-2	FNMA POOL NO AA3119			4	1	609,418	110.4900	612,679	554,530	604,170	0	(1,077)	0	0	5.000	2.648	MON	2,311	27,726	11/07/2012	02/01/2039
31416Q-WH-4	FNMA POOL NO AA6947			4	1	142,904	102.6700	134,734	131,232	137,146	0	(1,080)	0	0	4.500	1.730	MON	492	5,905	11/07/2012	04/01/2024
31416Q-WJ-0	FNMA POOL NO AA6948			4	1	117,665	101.9400	110,146	108,054	113,094	0	(649)	0	0	4.500	1.552	MON	405	4,862	11/07/2012	04/01/2024
31416T-NK-1	FNMA POOL NO AA9393			4	1	1,018,624	108.9600	1,095,796	1,005,699	1,016,808	0	(251)	0	0	4.500	4.200	MON	3,771	45,256	03/03/2010	07/01/2039
31416X-QU-7	FNMA POOL NO AB2266	RA		4	1	10,012,665	107.1900	10,672,116	9,956,659	10,003,552	0	(1,243)	0	0	4.000	3.881	MON	33,189	398,266	07/25/2011	02/01/2041
31416X-QV-5	FNMA POOL NO AB2267	RA		4	1	5,937,454	107.1900	6,306,013	5,883,259	5,929,605	0	(1,226)	0	0	4.000	3.818	MON	19,611	235,330	07/26/2011	02/01/2041
31417C-VK-8	FNMA POOL NO AB6017			4	1	3,107,035	105.2600	3,080,131	2,926,133	3,089,525	0	(2,759)	0	0	3.500	2.372	MON	8,535	102,415	08/01/2012	08/01/2042
31417D-AQ-6	FNMA POOL NO AB6314			4	1	4,315,372	103.0300	4,200,501	4,077,116	4,286,567	0	(3,999)	0	0	3.000	2.129	MON	10,193	122,314	10/01/2012	09/01/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31417D-AR-4	FNMA POOL NO AB6315			4	1	2,276,854	103.0300	2,230,073	2,164,567	2,263,610	0	(1,574)	0	0	3.000	2.216	MON	5,411	64,937	10/05/2012	09/01/2042
31417F-4R-6	FNMA POOL NO AB8931			4	1	2,241,935	102.8800	2,356,605	2,290,611	2,246,280	0	789	0	0	3.000	3.287	MON	5,727	68,718	05/09/2014	04/01/2043
31417G-MY-9	FNMA POOL NO AB9374			4	1	3,120,538	105.2600	3,207,032	3,046,678	3,112,401	0	(1,494)	0	0	3.500	3.184	MON	8,886	106,634	09/21/2015	05/01/2043
31417G-XE-1	FNMA POOL NO AB9676			4	1	750,367	105.2600	768,954	730,506	748,172	0	(421)	0	0	3.500	3.142	MON	2,131	25,568	09/03/2014	06/01/2043
31417L-2J-3	FNMA POOL NO AC2576			4	1	1,756,950	108.9600	1,768,685	1,623,263	1,738,904	0	(3,034)	0	0	4.500	3.152	MON	6,087	73,047	05/23/2012	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435			4	1	573,563	108.9600	577,394	529,920	570,587	0	(704)	0	0	4.500	2.125	MON	1,987	23,847	05/23/2012	11/01/2039
31417W-3N-9	FNMA POOL NO AC9804			4	1	251,510	104.6500	247,626	236,614	245,049	0	(1,116)	0	0	4.000	1.985	MON	789	9,465	05/23/2012	01/01/2025
31418A-JV-1	FNMA POOL NO MA1175			4	1	2,188,613	103.0300	2,178,925	2,114,921	2,179,822	0	(1,367)	0	0	3.000	2.466	MON	5,287	63,448	09/12/2012	09/01/2042
31418C-CH-5	FNMA POOL NO MA2771			4	1	4,434,210	102.3500	4,380,319	4,279,738	4,425,458	0	(2,068)	0	0	3.000	2.515	MON	10,699	128,392	09/16/2016	10/01/2046
31418M-A2-8	FNMA POOL NO AD0024			4	1	11,395	112.0600	11,650	10,397	11,321	0	(16)	0	0	5.500	2.635	MON	48	572	01/01/2013	08/01/2037
31418Q-TE-3	FNMA POOL NO AD3248			4	1	681,188	104.6800	671,354	641,354	662,920	0	(3,106)	0	0	4.000	2.318	MON	2,138	25,654	05/23/2012	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382			4	1	608,219	104.5900	598,954	572,652	592,226	0	(2,274)	0	0	4.000	2.300	MON	1,909	22,906	05/23/2012	06/01/2025
31418R-GH-8	FNMA POOL NO AD3799			4	1	955,332	108.6200	957,000	881,044	948,433	0	(1,593)	0	0	4.500	2.683	MON	3,304	39,647	05/23/2012	04/01/2040
31418T-G9-2	FNMA POOL NO AD5623			4	1	420,034	104.6800	413,970	395,472	409,579	0	(1,833)	0	0	4.000	2.077	MON	1,318	15,819	05/23/2012	04/01/2025
31418T-XF-9	FNMA POOL NO AD6077			4	1	1,028	104.3100	993	952	1,001	0	(6)	0	0	4.500	1.496	MON	4	43	01/01/2013	05/01/2025
31418U-2M-5	FNMA POOL NO AD7079			4	1	6,458	104.2100	6,231	5,980	6,284	0	(38)	0	0	4.500	1.682	MON	22	269	01/01/2013	06/01/2025
31418U-B7-8	FNMA POOL NO AD6361			4	1	846,667	108.6200	848,145	780,829	841,048	0	(1,332)	0	0	4.500	2.565	MON	2,928	35,137	05/23/2012	05/01/2040
31418W-NZ-9	FNMA POOL NO AD8507			4	1	1,072,690	108.6200	1,074,563	989,276	1,066,296	0	(1,227)	0	0	4.500	2.424	MON	3,710	44,517	05/23/2012	08/01/2040
31419A-HL-4	FNMA POOL NO AE0234			4	1	6,116	104.2900	5,906	5,663	5,946	0	(35)	0	0	4.500	1.896	MON	21	255	01/01/2013	08/01/2025
31419B-DA-0	FNMA POOL NO AE0996	RA		4	1	6,014,744	107.1900	6,404,914	5,975,529	6,008,851	0	(875)	0	0	4.000	3.859	MON	19,918	239,021	06/14/2011	02/01/2041
31419D-K7-5	FNMA POOL NO AE3017			4	1	1,501,453	108.6200	1,504,074	1,384,698	1,487,809	0	(2,053)	0	0	4.500	3.052	MON	5,193	62,311	05/23/2012	09/01/2040
31419D-K8-3	FNMA POOL NO AE3018			4	1	1,082,920	107.1900	1,073,785	1,001,799	1,073,886	0	(1,514)	0	0	4.000	2.530	MON	3,339	40,072	11/07/2012	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577			4	1	5,229,677	108.6200	5,238,806	4,823,011	5,192,832	0	(6,691)	0	0	4.500	2.730	MON	18,086	217,035	05/23/2012	11/01/2040
35563P-KG-3	FREDDIE MAC CMO			4	1FE	49,793,717	103.9300	50,971,731	49,042,252	49,747,359	0	(46,357)	0	0	3.500	3.135	MON	143,040	1,144,319	05/08/2019	08/25/2058
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,188,310,824	XXX	1,237,256,768	1,174,990,799	1,187,055,483	0	(200,432)	0	0	XXX	XXX	XXX	3,669,542	37,225,765	XXX	XXX
3136A7-MN-9	FANNIEMAE-ACES CMBS			4	1FE	8,957,083	100.6300	9,656,477	9,595,803	9,386,584	0	75,531	0	0	2.349	3.301	MON	18,787	231,973	01/07/2014	05/25/2022
3136A8-G6-1	FANNIEMAE-ACES CMBS			4	1FE	9,781,656	100.8100	10,391,698	10,308,348	10,126,655	0	57,359	0	0	2.377	3.111	MON	20,419	251,767	02/12/2014	05/25/2022
3136AM-KZ-1	FANNIE MAE CMBS			4	1FE	31,086,328	101.6100	30,483,081	30,000,000	30,631,209	0	(137,233)	0	0	2.532	2.032	MON	63,300	759,600	08/03/2016	09/25/2024
3136AN-6U-6	FANNIE MAE Agency CMBS			4	1FE	9,899,814	104.2200	10,422,469	10,000,000	9,927,285	0	6,459	0	0	3.092	3.195	MON	25,767	309,200	06/12/2015	04/25/2027
3136AR-5S-3	FANNIE MAE CMBS Agency			4	1FE	9,594,429	100.4100	9,539,180	9,500,000	9,557,418	0	(10,827)	0	0	2.469	2.347	MON	19,546	234,555	05/11/2016	04/25/2026
3136AR-TE-8	FANNIE MAE CMBS			4	1FE	73,727,905	102.4700	74,801,049	73,000,000	73,427,223	0	(84,455)	0	0	2.702	2.579	MON	164,372	1,972,460	03/08/2016	02/25/2026
3136AR-XR-4	FANNIE MAE CMBS			4	1FE	20,198,305	101.4800	20,296,124	20,000,000	20,117,523	0	(22,724)	0	0	2.565	2.455	MON	42,933	515,200	04/12/2016	03/25/2026
3136AU-ZC-8	FEDERAL NATL MTG ASSN GTD REMI			4	1FE	8,039,857	100.5700	8,347,584	8,300,000	8,111,288	0	25,811	0	0	2.565	2.859	MON	17,174	208,799	12/07/2016	09/25/2026
3136B1-LF-9	FANNIE MAE CMBS			4	1FE	28,657,098	105.1200	31,114,437	29,600,000	28,768,979	0	74,175	0	0	3.193	3.425	MON	76,226	927,422	03/13/2018	02/25/2030
3136B4-KB-3	FANNIE MAE CMBS			4	1FE	5,811,094	105.9200	6,090,430	5,750,000	5,806,602	0	(4,492)	0	0	3.273	3.138	MON	15,683	125,465	04/16/2019	01/25/2029
3137AX-HP-1	FREDDIE MAC CMBS			4	1FE	3,059,856	101.5000	3,045,159	3,000,000	3,014,137	0	(7,054)	0	0	2.573	2.331	MON	6,433	77,190	01/04/2013	09/25/2022
3137B0-4Y-7	FHLMC MULTIFAMILY STRUCTURED P CMBS			4	1FE	2,764,102	101.4000	3,041,895	3,000,000	2,911,041	0	25,377	0	0	2.615	3.604	MON	6,538	78,450	08/19/2013	01/25/2023
3137B3-NA-2	FHLMC MULTIFAMILY STRUCTURED P CMBS			4	1FE	7,816,563	103.5700	8,285,391	8,000,000	7,921,216	0	18,033	0	0	3.250	3.532	MON	21,667	260,000	08/16/2013	04/25/2023
3137B4-GY-6	FREDDIE MAC CMBS			4	1FE	8,762,760	104.0200	9,362,255	9,000,000	8,895,577	0	23,261	0	0	3.310	3.634	MON	24,825	297,900	09/12/2013	05/25/2023
3137BK-GK-0	FREDDIE MAC CMBS AGENCY			4	1FE	7,217,818	106.7200	7,552,879	7,077,000	7,177,226	0	(9,667)	0	0	3.511	3.340	MON	20,706	248,473	07/08/2015	04/25/2030
3137BL-AC-2	FREDDIE MAC CMBS			4	1FE	26,978,553	105.4600	26,550,325	25,175,000	26,248,721	0	(196,839)	0	0	3.284	2.397	MON	68,896	826,747	02/25/2016	06/25/2025
3137BL-VZ-8	FREDDIE MAC CMBS AGENCY			4	1FE	148,826	100.0300	147,404	147,357	147,198	0	(590)	0	0	2.597	2.187	MON	319	4,014	11/10/2015	09/25/2020
3137BN-6G-4	FEDERAL HOME LN MTG CORP MULTI CMBS			4	1FE	82,399,360	104.2600	83,411,752	80,000,000	81,470,389	0	(256,351)	0	0	2.995	2.631	MON	199,667	2,396,000	03/15/2016	12/25/2025
3137BP-VN-6	FREDDIE MAC CMBS			4	1FE	29,867,941	103.0800	29,891,912	29,000,000	29,672,721	0	(57,093)	0	0	3.080	2.826	MON	74,433	893,200	06/01/2016	01/25/2031
3137BS-5N-9	FREDDIE MAC Agency CMBS			4	1FE	29,095,466	102.6200	28,989,314	28,250,000	28,814,842	0	(90,117)	0	0	2.720	2.357	MON	64,033	768,400	10/06/2016	07/25/2026
3137BS-P8-0	FREDDIE MAC Agency CMBS			4	1FE	8,857,295	102.4100	8,807,430	8,600,000	8,776,431	0	(26,366)	0	0	2.724	2.372	MON	19,522	234,264	10/26/2016	08/25/2026
3137BS-RF-2	FREDDIE MAC CMBS AGENCY			4	1FE	10,299,350	105.1200	10,512,268	10,000,000	10,207,828	0	(30,484)	0	0	3.172	2.815	MON	26,433	317,200	11/15/2016	09/25/2026
3137FD-ET-5	FREDDIE MAC FREDDIE MAC Agency CMBS			4	1FE	5,149,895	107.0800	5,353,739	5,000,000	5,132,470	0	(9,116)	0	0	3.459	3.203	MON	14,413	172,950	01/11/2018	11/25/2032
3137FG-6T-7	FREDDIE MAC CMBS Agency			4	1FE	35,125,405	110.2900	38,603,002	35,000,000	35,108,133	0	(11,315)	0	0	3.750	3.725	MON	109,375	1,312,500	06/07/2018	04/25/2033
3137FH-2A-0	FREDDIE MAC CMBS Agency			4	1FE	15,013,740	109.6600	16,449,135	15,000,000	15,010,022	0	(2,779)	0	0	3.700	3.698	MON	46,250	555,000	08/14/2018	06/25/2033
3137FJ-XV-6	FREDDIE MAC CMBS			4	1FE	28,656,854	111.8600	27,657,919	24,725,000	28,510,621	0	(146,233)	0	0	4.050	2.101	MON	83,447	333,788	08/15/2019	09/25/2028
3137FJ-YH-6	FREDDIE MAC CMBS			4	1FE	10,850,000	108.5500	10,855,283	10,000,000	10,806,392	0	(43,608)	0	0	3.650	2.590	MON	30,417	182,500	06/24/2019	09/25/2028
3137FK-SH-0	FREDDIE MAC CMBS			4	1FE	28,787,828	110.5000	30,026,199	27,174,000	28,693,980	0	(93,378)	0	0	3.859	3.110	MON	87,387	864,081	08/16/2019	11/25/2028
3137FK-ZZ-2	FREDDIE MAC CMBS			4	1FE	8,386,250	109.3400	8,747,447	8,000,000	8,360,548	0	(25,702)	0	0	3.690	3.103	MON	24,600	196,800	04/12/2019	01/25/2029
3137FL-6V-1	FREDDIE MAC CMBS			4	1FE	109,511,163	108.1100	114,598,052	106,000,000	109,282,326	0	(228,837)	0	0	3.600	3.190	MON	318,000	2,754,000	09/17/2019	01/25/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137FL-MV-3	FREDDIE MAC CMBS			4	1FE	28,335,281	107.5100	29,671,791	27,600,000	28,285,359	0	(49,922)	0	0	3.422	3.099	MON	78,706	629,648	04/12/2019	02/25/2029
3137FL-N9-1	FREDDIE MAC CMBS			4	1FE	10,299,830	108.2000	10,819,479	10,000,000	10,280,619	0	(19,211)	0	0	3.505	3.141	MON	29,208	233,667	04/17/2019	03/25/2029
3137FL-YK-4	FREDDIE MAC CMBS			4	1FE	25,953,304	108.3500	27,304,480	25,200,000	25,925,772	0	(27,532)	0	0	3.542	3.286	MON	74,382	520,674	05/08/2019	03/25/2034
31397U-3N-7	FANNIE MAE CMBS			4	1FE	879,922	101.7800	818,156	803,868	825,138	0	(15,228)	0	0	3.764	1.417	MON	2,521	31,553	04/01/2016	04/25/2021
31398Q-HB-6	FREDDIE MAC CMBS			4	1FE	2,630,746	99.9600	2,532,396	2,533,369	2,527,863	0	(12,155)	0	0	4.224	3.735	MON	8,917	107,010	07/06/2010	03/25/2020
35563C-AA-6	FMMH BONDS RESEC TRUST_15-R1			4	1FE	174,317,021	114.2600	188,790,561	165,224,580	174,179,513	0	(65,443)	0	0	12.442	11.965	MON	342,627	7,686,011	10/16/2018	11/25/2055
35563C-AJ-7	FMMH BONDS RESEC TRUST_15-R1 CMBS			4	1IF	173,490,839	109.5000	180,234,183	164,601,365	173,353,615	0	(137,224)	0	0	4.097	3.769	MON	112,390	4,335,729	07/26/2019	10/25/2052
35563C-AS-7	FMMH BONDS RESEC TRUST_15-R1 CMO			4	1YE	181,400,277	110.9800	193,629,680	174,480,152	181,137,605	0	(253,043)	0	0	4.104	3.799	MON	119,340	6,823,799	07/26/2019	11/25/2052
91824*-AA-1	Fayetteville VA Company LLC Credit-Tenan			4	1Z	27,316,713	101.9800	27,858,454	27,316,713	27,316,713	0	0	0	0	3.380	3.403	MON	41,036	923,305	10/20/2015	10/15/2035
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						1,289,126,527	XXX	1,344,690,469	1,245,962,555	1,285,854,782	0	(1,769,012)	0	0	XXX	XXX	XXX	2,520,695	39,601,294	XXX	XXX
00037C-VN-7	ABAG FIN AUTH FOR NONPROFIT CO CORP SINK			2	1FE	8,094,305	111.3700	8,909,520	8,000,000	8,075,178	0	(19,127)	0	0	5.000	4.710	FA	166,667	400,000	01/24/2014	08/01/2043
01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH B CORPORATE			4	1FE	6,205,987	102.4200	6,304,136	6,155,000	6,186,601	0	(4,749)	0	0	3.163	2.995	MS	57,323	194,683	12/02/2016	09/15/2025
01179R-EQ-2	ALASKA ST MUNI BOND BANK AUTH CORPORATE			2	1FE	13,641,460	105.6500	14,790,860	14,000,000	13,688,438	0	9,499	0	0	4.000	4.162	JD	46,667	560,000	06/10/2014	06/01/2044
040507-NS-0	ARIZONA HEALTH FACS AUTH REV CORPORATE M			2	1FE	21,531,118	105.6000	22,702,925	21,500,000	21,525,109	0	(6,008)	0	0	4.000	3.966	JJ	430,000	860,000	10/20/2014	01/01/2044
047061-DD-5	ATHENS-CLARKE CNTY GA WTR & SW CORPORATE			2	1FE	1,499,560	109.8700	1,527,179	1,390,000	1,456,125	0	(12,095)	0	0	4.000	2.969	JJ	27,800	55,600	04/01/2016	01/01/2037
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			4	1FE	97,965,373	152.2700	121,072,889	79,512,500	96,708,635	0	(358,798)	0	0	6.263	4.766	AO	1,244,967	4,979,868	01/18/2019	04/01/2049
072024-NT-5	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			4	1FE	5,920,050	120.8800	6,043,850	5,000,000	5,734,294	0	(118,170)	0	0	6.793	3.803	AO	84,913	339,650	05/25/2018	04/01/2030
072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			4	1FE	8,763,651	146.4900	12,605,809	8,605,000	8,738,792	0	(5,716)	0	0	6.918	6.745	AO	148,823	595,294	04/27/2015	04/01/2040
072024-NV-0	BAY AREA TOLL AUTH CALIF TOLL CORP MUNI			4	1FE	669,983	160.2100	720,963	450,000	652,938	0	(3,927)	0	0	7.043	4.233	AO	7,923	31,694	04/27/2015	04/01/2050
072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			4	1FE	811,679	161.7300	889,504	550,000	794,167	0	(4,036)	0	0	6.907	4.259	AO	9,497	37,989	04/27/2015	10/01/2050
072024-TP-7	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			2	1FE	3,910,397	116.6400	4,356,653	3,735,000	3,879,413	0	(30,985)	0	0	5.000	4.000	AO	46,688	186,750	06/05/2015	04/01/2054
072024-UG-5	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			2	1FE	10,396,995	109.3800	11,485,215	10,500,000	10,400,376	0	1,209	0	0	4.000	4.050	AO	105,000	420,000	01/26/2017	04/01/2056
114894-VK-1	BROWARD CNTY FL ARPT SYS REVEN CORP SINK			2	1FE	3,792,798	114.4500	4,291,950	3,750,000	3,784,341	0	(8,457)	0	0	5.125	4.849	AO	48,047	192,188	01/10/2014	10/01/2043
130178-3W-4	CALIFORNIA EDL FACS AUTH REV CORPORATE M				1FE	4,411,755	149.2700	5,224,345	3,500,000	4,326,368	0	(19,792)	0	0	5.000	3.575	MN	29,167	175,000	05/26/2015	05/01/2045
130178-JD-9	CALIFORNIA EDL FACS AUTH REV CORPORATE M				1FE	5,687,393	143.8100	6,112,010	4,250,000	5,534,940	0	(49,235)	0	0	5.000	2.930	MS	62,569	212,500	10/18/2016	03/15/2039
13032U-KD-9	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1FE	2,986,560	111.7800	3,353,550	3,000,000	2,987,601	0	425	0	0	4.000	4.031	FA	45,333	120,000	12/07/2016	08/15/2039
13032U-MQ-8	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1FE	6,176,370	109.5200	6,571,500	6,000,000	6,141,961	0	(16,901)	0	0	4.000	3.625	MN	40,000	240,000	12/05/2017	11/01/2051
13032U-QR-2	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1FE	3,806,579	112.7400	4,058,784	3,600,000	3,785,915	0	(20,664)	0	0	4.000	3.251	MN	18,400	144,000	12/20/2017	11/15/2040
13033L-4M-6	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1FE	5,000,000	109.6100	5,480,400	5,000,000	5,000,000	0	0	0	0	4.250	4.249	AO	53,125	212,500	07/17/2014	10/01/2044
13033L-W5-2	CALIFORNIA HEALTH FACS FING AU CORP SINK			2	1FE	10,026,439	109.7800	10,978,100	10,000,000	10,021,026	0	(5,413)	0	0	5.000	4.933	FA	188,889	500,000	01/24/2014	08/15/2052
13057E-BC-7	CALIFORNIA STATEWIDE CMNTYS DE CORPORATE			2	1FE	2,530,643	111.1200	2,716,786	2,445,000	2,522,357	0	(8,287)	0	0	4.000	3.544	FA	40,750	97,800	03/05/2018	08/01/2047
15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPORATE			4	1FE	45,026,041	129.2100	57,402,431	44,425,000	44,901,020	0	(16,416)	0	0	5.491	5.394	MN	406,563	2,439,377	09/07/2012	11/01/2039
15504R-GH-6	CENTRAL PUGET SOUND WASH REGL CORPORATE			2	1FE	19,812,600	106.6900	21,338,600	20,000,000	19,823,523	0	3,113	0	0	4.000	4.052	MN	133,333	800,000	08/05/2015	11/01/2050
160853-TH-0	CHARLOTTE-MECKLENBERG HOSP AUT CORPORATE			2	1FE	15,653,850	108.4700	16,270,500	15,000,000	15,453,579	0	(66,524)	0	0	4.000	3.441	JJ	276,667	600,000	10/13/2016	01/15/2045
16557H-EA-9	CHESTER COUNTY HOSPITAL PA CORPORATE MUN			2	1FE	7,237,131	109.3600	7,616,785	6,965,000	7,209,706	0	(27,425)	0	0	4.000	3.478	AO	69,650	278,600	12/05/2017	10/01/2042
167593-AN-2	CHICAGO ILL O HARE INTL ARPT CORPORATE M			4	1FE	517,074	143.4900	552,433	385,000	500,083	0	(3,917)	0	0	6.395	4.115	JJ	12,310	24,621	04/27/2015	01/01/2040
167593-L7-5	CHICAGO ILL O HARE INTL ARPT CORPORATE M			2	1FE	46,369,300	110.8700	52,110,310	47,000,000	46,368,913	0	(58)	0	0	4.375	4.425	JJ	1,028,125	1,136,649	02/13/2019	01/01/2053
167593-PS-5	CHICAGO ILL O HARE INTL ARPT CORP SINK F			2	1FE	1,268,258	109.4300	1,356,932	1,240,000	1,261,445	0	(6,812)	0	0	5.000	4.365	JJ	31,000	62,000	04/01/2016	01/01/2039
167593-SU-7	CHICAGO ILL O HARE INTL ARPT CORPORATE M			2	1FE	1,987,500	108.0600	2,161,120	2,000,000	1,989,237	0	374	0	0	4.125	4.166	JJ	41,250	82,500	10/13/2015	01/01/2040
167593-UT-7	CHICAGO ILL O HARE INTL ARPT CORPORATE M			2	1FE	2,442,417	115.9500	2,550,834	2,200,000	2,410,703	0	(31,714)	0	0	5.000	3.229	JJ	55,000	110,000	11/04/2016	01/01/2041
167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPORATE M			2	1FE	15,590,421	116.7900	17,518,200	15,000,000	15,526,206	0	(64,215)	0	0	5.000	4.407	JJ	375,000	750,000	12/01/2016	01/01/2052
167725-AC-4	CHICAGO TRANSIT AUTH CORPORATE MUNI			4	1FE	34,753,586	134.9600	41,972,249	31,100,000	33,879,486	0	(144,665)	0	0	6.899	5.889	JD	178,799	2,145,589	01/01/2013	12/01/2040
16772P-AQ-9	CHICAGO ILL TRANSIT AUTH CORP MUNI			4	1FE	530,426	129.1400	572,081	443,000	515,705	0	(3,414)	0	0	6.200	4.640	JD	2,289	27,466	01/29/2016	12/01/2040
18085P-QJ-6	CLARK CO NV ARPT REV CORP MUNI			2	1FE	8,374,625	110.2100	9,367,765	8,500,000	8,399,476	0	4,883	0	0	4.250	4.361	JJ	180,625	361,250	03/19/2014	07/01/2034
18085P-QK-3	CLARK CO NV ARPT REV CORP MUNI			2	1FE	4,426,798	110.0800	4,975,616	4,520,000	4,443,963	0	3,362	0	0	4.250	4.401	JJ	96,050	192,100	03/19/2014	07/01/2035
207758-KM-4	CONNECTICUT ST SPL TAX OBLIG CORPORATE M			4	1FE	30,705,017	118.8400	36,121,114	30,395,000	30,581,949	0	(19,676)	0	0	5.459	5.359	MN	276,544	1,659,263	01/01/2013	11/01/2030
231266-FD-4	CURATORS OF THE UNIV OF MISSOU CORP MUNI			4	1FE	291,996	128.9300	290,097	225,000	276,848	0	(3,450)	0	0	5.960	3.564	MN	2,235	13,410	04/27/2015	11/01/2039
231266-LF-2	CURATORS OF THE UNIV OF MISSOU CORP MUNI				1FE	20,021,175	125.7400	25,148,800	20,000,000	20,018,680	0	(415)	0	0	4.874	4.867	MN	162,467	974,800	11/13/2013	11/01/2043
235241-LS-3	DALLAS TEX AREA RAPID TRAN CORPORATE MUN			4	1FE	21,056,863	142.7100	29,184,809	20,450,000	20,953,189	0	(13,581)	0	0	5.999	5.787	JD	102,233	1,226,796	04/27/2015	12/01/2044
235241-LW-4	DALLAS TEX AREA RAPID TRAN CORPORATE MUN			4	1FE	602,074	132.6600	643,406	485,000	591,523	0	(2,408)	0	0	5.022	3.698	JD	2,030	24,357	04/27/2015	12/01/2048
235416-6X-7	DALLAS TEX WTRWKS & SWR SYS CORPORATE MU			2	1FE	255,955	109.7000	263,290	240,000	253,761	0	(2,194)	0	0	4.000	2.909	AO	2,400	9,600	04/01/2016	10/01/2040
249182-LN-4	DENVER COLO CITY & CNTY ARPT CORPORATE M			2	1FE	11,945,497	108.3100	12,959,292	11,965,000	11,945,353	0	579	0	0	4.000	4.011	JD	39,883	478,600	08/16/2018	12/01/2043
249182-LP-9	DENVER COLO CITY & CNTY ARPT CORPORATE M			2	1FE	29,582,846	107.2800	31,883,319	29,720,000	29,584,763	0	2,166	0	0	4.000	4.025	JD	99,067	1,188,800	08/27/2018	12/01/2048
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX R CORPORATE			4	1FE	2,476,256	123.5700	3,027,441	2,450,000	2,470,570	0	(1,588)	0	0	5.591	5.478	JD	11,415	136,980	04/01/2016	12/01/2034
25477G-EU-5	DISTRICT COLUMBIA INCOME TAX R CORPORATE			4	1FE	10,601,880	125.2300	10,644,805	8,500,000	9,986,229	0	(97,985)	0	0	5.582	3.742	JD	39,539	474,470	01/01/2013	12/01/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
254845-GQ-7	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M			4	1FE	25,311,101	126.8700	31,951,454	25,185,000	25,289,308	0	(3,912)	0	0	5.522	5.483	AO	347,679	1,390,716	04/27/2015	10/01/2044
254845-JZ-4	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M			4	1FE	4,833,696	128.4600	5,909,114	4,600,000	4,833,427	0	(269)	0	0	4.814	4.576	AO	55,361	221,444	03/25/2019	10/01/2114
254845-KY-5	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M			2	1FE	17,038,371	108.8100	18,192,698	16,720,000	16,986,976	0	(51,395)	0	0	4.000	3.630	AO	167,200	668,800	04/01/2016	10/01/2041
270618-ER-8	EAST BATON ROUGE LA SEW COMMN CORPORATE			2	1FE	2,048,500	108.9300	2,178,600	2,000,000	2,026,614	0	(4,684)	0	0	4.000	3.710	FA	33,333	80,000	12/10/2014	02/01/2039
271014-TU-6	EAST BAY CALIF MUN UTIL DIST CORPORATE M			4	1FE	4,100,000	136.8500	5,611,055	4,100,000	4,100,000	0	0	0	0	5.874	5.874	JD	20,070	240,834	02/11/2010	06/01/2040
29270C-J2-2	ENERGY NORTHWEST WASH ELEC REV CORPORATE			2	1FE	335,334	108.2900	346,518	320,000	333,155	0	(2,179)	0	0	4.000	3.179	JJ	6,400	12,800	04/01/2016	07/01/2038
303823-KY-3	FAIRFAX CO VA IDA REV REF CORPORATE MUNI			2	1FE	12,129,848	106.3400	12,760,560	12,000,000	12,105,983	0	(24,942)	0	0	4.000	3.756	MN	61,333	480,000	01/08/2015	05/15/2044
303823-MW-5	FAIRFAX CO VA IDA REV REF CORPORATE MUNI			2	1FE	23,912,169	109.2600	25,555,446	23,390,000	23,864,001	0	(48,168)	0	0	4.000	3.715	MN	119,549	935,600	08/30/2018	05/15/2048
343136-5J-2	FLORIDA ST TPK AUTH CORPORATE MUNI			2	1FE	3,729,896	109.3500	4,046,098	3,700,000	3,714,990	0	(2,992)	0	0	4.000	3.901	JJ	74,000	148,000	08/01/2014	07/01/2037
343136-5K-9	FLORIDA ST TPK AUTH CORPORATE MUNI			2	1FE	3,921,957	109.1300	4,255,953	3,900,000	3,910,994	0	(2,192)	0	0	4.000	3.931	JJ	78,000	156,000	08/01/2014	07/01/2038
343136-5M-5	FLORIDA ST TPK AUTH CORPORATE MUNI			2	1FE	10,274,519	108.6300	11,145,541	10,260,000	10,272,096	0	(2,424)	0	0	4.000	3.971	JJ	205,200	410,400	08/01/2014	07/01/2040
353187-BR-7	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1FE	10,814,320	105.0200	11,551,870	11,000,000	10,838,003	0	4,677	0	0	4.000	4.104	MN	56,222	440,000	05/13/2013	05/15/2043
353187-BS-5	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1FE	1,510,128	106.3700	1,531,685	1,440,000	1,485,246	0	(20,734)	0	0	4.000	3.398	MN	9,600	57,600	04/01/2016	11/01/2045
353187-CR-6	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1FE	26,552,801	114.3500	28,587,250	25,000,000	26,331,303	0	(221,498)	0	0	5.000	3.891	MN	159,722	1,250,000	06/04/2015	05/15/2045
353187-CS-4	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1FE	9,003,550	107.8900	9,736,712	9,025,000	9,005,166	0	427	0	0	4.125	4.138	MN	47,569	372,281	09/28/2015	05/15/2045
353187-DN-4	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1FE	5,019,945	108.6400	5,486,320	5,050,000	5,021,111	0	(4,447)	0	0	4.000	3.933	MN	33,667	202,000	12/07/2016	11/01/2040
353187-EF-0	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1FE	22,926,474	109.7500	24,929,940	22,715,000	22,909,137	0	(17,337)	0	0	4.000	3.878	MN	116,099	959,078	01/31/2019	05/15/2047
359900-6J-1	FULTON CNTY GA DEV AUTH REV CORPORATE MU			2	1FE	948,999	112.6800	985,976	875,000	936,406	0	(12,593)	0	0	5.000	3.308	JJ	21,875	43,750	04/01/2016	07/01/2044
362848-UM-3	GAINESVILLE FLA UTILS SYS REV CORPORATE			2	1FE	1,598,460	112.0400	1,680,570	1,500,000	1,579,552	0	(8,910)	0	0	4.000	3.221	AO	15,000	60,000	10/25/2017	10/01/2039
38611T-AC-1	GRAND PARKWAY TRANSPORTATION C CORP SINK			2	1FE	26,140,925	111.9800	29,113,500	26,000,000	26,112,529	0	(28,396)	0	0	5.250	5.115	AO	341,250	1,365,000	01/28/2014	10/01/2051
38611T-AV-9	GRAND PARKWAY TRANSPORTATION C CORP MUNI			4	1FE	155,434	127.7900	156,538	122,500	151,176	0	(970)	0	0	5.184	3.542	AO	1,588	6,350	04/27/2015	10/01/2042
387883-VC-2	GRANT CNTY WASH PUB UTIL DIST CORPORATE			2	1FE	14,783,048	108.1900	15,665,478	14,480,000	14,731,790	0	(51,258)	0	0	4.000	3.578	JJ	289,600	579,200	04/01/2016	01/01/2039
392274-X7-6	GREATER ORLANDO FL AVIATION AU CORPORATE			2	1FE	6,587,185	107.8600	7,038,191	6,525,000	6,580,988	0	(6,197)	0	0	4.000	3.870	AO	65,250	261,000	03/27/2018	10/01/2047
392274-X9-2	GREATER ORLANDO FL AVIATION AU CORPORATE			2	1FE	27,116,110	107.5900	29,049,570	27,000,000	27,096,501	0	(10,637)	0	0	4.000	3.945	AO	270,000	1,080,000	03/23/2018	10/01/2052
414009-KD-1	HARRIS CNTY TEX CULTURAL ED FA CORPORATE			2	1FE	17,316,091	106.7300	18,923,229	17,730,000	17,345,792	0	3,478	0	0	4.000	4.131	JD	59,100	709,200	04/01/2016	12/01/2045
41423P-AX-5	HARRIS CNTY TX TOLL ROAD AUTH CORPORATE			2	1FE	16,904,311	110.4900	18,230,850	16,500,000	16,865,802	0	(38,510)	0	0	4.000	3.681	FA	249,333	660,000	03/23/2018	08/15/2048
438701-P6-5	HONOLULU CITY & CNTY HI CORPORATE MUNI			2	1FE	6,361,980	112.7100	6,762,420	6,000,000	6,301,528	0	(32,467)	0	0	4.000	3.281	JJ	120,000	240,000	01/25/2018	07/01/2038
438701-P8-1	HONOLULU CITY & CNTY HI CORPORATE MUNI			2	1FE	9,451,062	111.4400	10,029,240	9,000,000	9,406,757	0	(44,305)	0	0	4.000	3.349	JJ	180,000	360,000	01/25/2018	07/01/2042
44244C-NF-0	HOUSTON TEX UTIL SYS REV CORPORATE MUNI			2	1FE	8,939,103	110.2100	9,450,593	8,575,000	8,902,892	0	(36,211)	0	0	4.000	3.440	MN	43,828	343,000	12/05/2017	11/15/2047
44244C-TB-3	HOUSTON TEX UTIL SYS REV CORPORATE MUNI			2	1FE	10,187,049	111.0000	11,100,400	10,000,000	10,170,857	0	(16,192)	0	0	4.000	3.771	MN	51,111	400,000	08/08/2018	11/15/2048
45203H-6T-4	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			2	1FE	7,860,574	106.5800	8,414,412	7,895,000	7,858,726	0	(9,384)	0	0	4.000	3.898	MN	52,633	315,800	06/15/2016	05/01/2044
45203H-B5-0	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			2	1FE	24,560,593	109.2800	26,751,499	24,480,000	24,547,433	0	(13,160)	0	0	4.000	3.934	AO	244,800	979,200	04/01/2016	10/01/2038
45203H-E8-1	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			2	1FE	3,826,319	107.5000	4,085,190	3,800,000	3,821,950	0	(4,369)	0	0	4.000	3.860	FA	63,333	152,000	12/16/2014	08/01/2038
45203H-RF-1	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			2	1FE	14,720,550	105.7300	15,859,650	15,000,000	14,744,343	0	4,641	0	0	4.000	4.102	AO	150,000	600,000	05/15/2014	10/01/2049
45204E-A3-2	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			2	1FE	18,684,102	108.6600	19,580,892	18,020,000	18,619,177	0	(64,925)	0	0	4.000	3.517	JJ	332,369	720,800	07/16/2018	07/15/2047
452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI			4	1FE	3,317,451	132.5000	3,500,571	2,642,000	3,148,434	0	(27,367)	0	0	6.184	4.292	JJ	81,691	163,381	01/29/2016	01/01/2034
452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI				1FE	9,441,352	131.7500	12,368,596	9,388,000	9,430,887	0	(2,033)	0	0	5.851	5.802	JD	45,774	549,292	01/29/2016	12/01/2034
452252-HG-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP SINK			2	1FE	14,500,000	109.4100	15,864,740	14,500,000	14,500,000	0	0	0	0	5.000	4.996	JJ	362,500	725,000	12/17/2013	01/01/2038
452252-JD-2	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1FE	4,351,960	111.7700	4,470,640	4,000,000	4,163,014	0	(36,977)	0	0	5.000	3.890	JJ	100,000	200,000	05/08/2014	01/01/2039
452252-JG-5	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1FE	10,913,400	112.3400	11,233,800	10,000,000	10,422,619	0	(95,960)	0	0	5.000	3.850	JJ	250,000	500,000	05/08/2014	01/01/2037
452252-JH-3	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1FE	8,134,975	112.1800	8,413,275	7,500,000	7,819,740	0	(72,621)	0	0	5.000	3.840	JJ	187,500	375,000	12/19/2016	01/01/2038
452252-KS-7	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1FE	534,338	115.1000	552,499	480,000	526,591	0	(7,747)	0	0	5.000	3.068	JJ	12,000	24,000	04/01/2016	01/01/2040
452252-LE-7	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1FE	655,900	115.6300	693,762	600,000	648,644	0	(7,256)	0	0	5.000	3.489	JJ	15,000	30,000	01/18/2017	01/01/2040
45470Y-CJ-8	INDIANA ST FINANCE AUTHORITY CORPORATE M			2	1FE	19,625,400	105.8900	21,178,600	20,000,000	19,646,350	0	6,192	0	0	4.000	4.104	MN	133,333	800,000	01/15/2016	11/01/2051
45471A-NY-4	INDIANA ST FIN AUTH REV CORPORATE MUNI			2	1FE	370,898	108.7500	391,507	360,000	369,334	0	(1,564)	0	0	4.000	3.469	JD	1,200	14,400	04/01/2016	12/01/2040
454795-FF-7	INDIANA HEALTH & EDL FAC FING CORPORATE			2	1FE	20,043,221	109.6300	21,378,045	19,500,000	19,981,401	0	(61,820)	0	0	4.000	3.589	MN	99,667	780,000	10/27/2016	11/15/2046
455168-CK-8	INDIANA UNIV CORPORATE MUNI			2	1FE	253,361	109.3100	262,334	240,000	251,424	0	(1,937)	0	0	4.000	3.038	JD	800	9,600	04/01/2016	06/01/2042
462466-ER-0	IOWA FIN AUTH HEALTH FACS CORP SINK FUND			2	1FE	16,835,000	109.6900	18,466,312	16,835,000	16,835,000	0	0	0	0	5.250	5.246	FA	333,894	883,838	12/05/2013	02/15/2044
462466-FY-4	IOWA FIN AUTH HEALTH FACS CORPORATE MUNI			2	1FE	6,427,920	108.5500	6,513,120	6,000,000	6,284,879	0	(41,608)	0	0	4.000	3.141	FA	90,667	240,000	05/20/2016	08/15/2037
462466-FZ-1	IOWA FIN AUTH HEALTH FACS CORPORATE MUNI			2	1FE	2,127,423	106.2700	2,125,440	2,000,000	2,110,912	0	(16,511)	0	0	4.000	2.998	FA	30,222	80,000	09/08/2016	08/15/2046
46613S-PG-9	JEA FLA ELEC SYS REV CORPORATE MUNI			2	1	1,519,221	114.0000	1,670,027	1,465,000	1,502,038	0	(8,950)	0	0	5.000	4.261	AO	18,313	73,250	01/16/2018	10/01/2034
46613S-PJ-3	JEA FLA ELEC SYS REV CORPORATE MUNI			2	1FE	1,730,079	114.0000	1,892,317	1,660,000	1,707,831	0	(11,583)	0	0	5.000	4.160	AO	20,750	83,000	01/16/2018	10/01/2039
46613S-PU-8	JEA FLA ELEC SYS REV CORPORATE MUNI			2	1FE	839,979	111.1200	900,072	810,000	830,478	0	(4,949)	0	0	5.000	4.261	AO	10,125	40,500	01/16/2018	10/01/2034
46613S-PW-4	JEA FLA ELEC SYS REV CORPORATE MUNI			2	1FE	4,960,939	110.4900	5,259,419	4,760,000	4,896,959	0	(33,317)	0	0	5.000	4.158	AO	59,500	238,000	01/16/2018	10/01/2039
49126P-EB-2	KENTUCKY ECONOMIC DEV FIN AUTH CORP SINK			2	2FE	4,564,190	111.9000	5,102,503	4,560,000	4,562,915	0	(1,275)	0	0	5.250	5.217	JJ	119,700	239,400	01/16/2014	01/01/2045
495289-X6-2	KING CNTY WASH SWR REV CORPORATE MUNI			2	1FE	12,075,184	114.6200	12,854,857	11,215,000	11,942,827	0	(132,357)	0	0	5.000	3.569	JJ	280,375	560,750	05/28/2015	07/01/2047
534272-E3-9	LINCOLN NEB ELEC SYS CORPORATE MUNI			2	1FE	209,547	109.6600	219,326	200,000	208,225	0	(1,322)	0	0	4.000	3.198	MS	2,667	8,000	04/01/2016	09/01/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS A CORPORATE			4	1FE	3,515,322	133.0200	3,624,822	2,725,000	3,335,403	0	(42,137)	0	0	6.582	4.075	MN	22,918	179,360	12/19/2016	05/15/2039
544445-ES-4	LOS ANGELES DEPARTMENT OF AIRP CORPORATE			2	1FE	19,127,106	109.4900	20,710,790	18,915,000	19,107,582	0	(19,524)	0	0	4.000	3.856	MN	96,677	756,600	04/26/2018	05/15/2048
544445-JN-0	LOS ANGELES DEPARTMENT OF AIRP CORPORATE			2	1FE	18,407,520	112.4400	20,240,100	18,000,000	18,379,279	0	(28,241)	0	0	4.000	3.731	MN	92,000	486,000	03/01/2019	05/15/2044
544495-VY-7	LOS ANGELES CALIF CORPORATE MUNI FRGN			4	1FE	12,885,195	156.4700	13,581,856	8,680,000	12,355,176	0	(92,666)	0	0	6.574	3.847	JJ	285,312	570,623	04/27/2015	07/01/2045
544495-WA-8	LOS ANGELES CALIF CORP MUNI			4	1FE	162,205	159.9200	175,916	110,000	158,210	0	(920)	0	0	6.603	3.992	JJ	3,632	7,263	04/27/2015	07/01/2050
544525-NZ-7	LOS ANGELES CALIF DEPT WTR & P CORPORATE			4	1FE	7,274,300	130.6700	9,408,096	7,200,000	7,258,415	0	(3,630)	0	0	6.008	5.907	JJ	216,288	432,576	04/27/2015	07/01/2039
544525-WL-8	LOS ANGELES CALIF DEPT WTR & P CORPORATE			2	1FE	4,124,486	110.2800	4,300,920	3,900,000	4,099,067	0	(25,419)	0	0	4.000	3.177	JJ	78,000	156,000	12/05/2017	07/01/2047
544652-6F-2	LOS ANGELES CALIF DEPARTMENT O CORPORATE			4	1FE	513,056	136.8800	547,512	400,000	499,221	0	(3,175)	0	0	5.813	4.002	JD	1,938	23,252	04/27/2015	06/01/2040
544712-2H-4	LOS ANGELES METRO TRANS AUTH CORPORATE M			4	1FE	800,919	130.4400	815,244	625,000	765,141	0	(8,154)	0	0	5.735	3.589	JD	2,987	35,844	04/27/2015	06/01/2039
545904-MS-0	LOUDOUN CNTY VA SANTN AUTH CORPORATE MUN			2	1FE	3,636,122	108.4500	3,904,308	3,600,000	3,630,550	0	(5,571)	0	0	4.000	3.810	JJ	72,000	144,000	08/05/2015	01/01/2045
546475-QQ-0	LOUISIANA ST GAS & FUELS TAX CORPORATE M			2	1FE	8,993,775	107.7300	9,663,740	8,970,000	8,989,553	0	(4,222)	0	0	4.000	3.943	MN	59,800	358,800	07/18/2014	05/01/2039
560427-C8-7	MAINE HEALTH & HIGHER EDL FACS CORPORATE			2	1FE	6,650,000	108.4400	7,211,194	6,650,000	6,650,000	0	0	0	0	4.000	4.000	JJ	133,000	266,000	05/29/2014	07/01/2044
574218-WA-7	MARYLAND ST HLTH & HGR EDUCTNL CORPORATE			2	1FE	301,768	109.6600	318,017	290,000	300,061	0	(1,707)	0	0	4.000	3.289	MN	1,482	11,600	04/01/2016	05/15/2040
574300-HZ-5	MARYLAND ST TRANSN AUTH CORP MUNI			4	1FE	11,077,620	134.7700	14,150,745	10,500,000	10,957,039	0	(16,135)	0	0	5.888	5.489	JJ	309,120	618,240	10/15/2010	07/01/2043
575579-YB-7	MASSACHUSETTS BAY TRANSN AUTH CORPORATE			2	1FE	9,921,000	108.1200	10,812,200	10,000,000	9,932,318	0	2,251	0	0	4.000	4.050	JJ	200,000	400,000	04/16/2014	07/01/2039
575832-XJ-4	MASSACHUSETTS ST COLLEGE BLDG CORP SINK			2	1FE	2,948,430	108.5300	3,255,900	3,000,000	2,953,813	0	873	0	0	4.500	4.601	MN	22,500	135,000	03/06/2014	05/01/2048
57583U-A7-3	MASSACHUSETTS ST DEV FIN AGY CORP SINK F			2	1FE	4,684,029	113.5000	5,249,236	4,625,000	4,673,565	0	(10,464)	0	0	5.000	4.718	MS	77,083	231,250	01/14/2014	03/01/2039
57583U-F6-0	MASSACHUSETTS ST DEV FIN AGY CORP SINK F			2	1FE	4,083,436	110.7500	4,429,920	4,000,000	4,065,954	0	(17,482)	0	0	5.000	4.478	JJ	100,000	200,000	01/28/2014	07/01/2044
576000-KV-4	MASSACHUSETTS ST SCH BLDG AUTH CORPORATE			4	1FE	10,000,000	129.9100	12,991,100	10,000,000	10,000,000	0	0	0	0	5.715	5.715	FA	215,900	571,500	12/10/2009	08/15/2039
576000-RG-0	MASSACHUSETTS ST SCH BLDG AUTH CORPORATE			2	1FE	1,529,870	108.0000	1,555,258	1,440,000	1,494,609	0	(9,846)	0	0	4.000	3.179	JJ	26,560	57,600	04/01/2016	01/15/2045
57604P-5P-5	MASSACHUSETTS ST WTR POLLN ABA CORPORATE			4	1FE	21,653,437	115.2400	24,649,836	21,390,000	21,539,962	0	(16,470)	0	0	5.192	5.076	FA	462,737	1,110,569	03/01/2012	08/01/2040
57604T-AD-8	MASSACHUSETTS ST TRANSN FD REV CORPORATE			4	1FE	1,674,072	131.2000	2,158,289	1,645,000	1,669,318	0	(1,084)	0	0	5.731	5.581	JD	7,856	94,275	04/27/2015	06/01/2040
57604T-EU-6	MASSACHUSETTS ST TRANSN FD REV CORPORATE			2	1FE	17,477,487	108.8500	18,721,856	17,200,000	17,400,109	0	(27,569)	0	0	4.000	3.791	JD	57,333	688,000	04/27/2017	06/01/2046
590545-TZ-2	MESA ARIZ UTIL SYS REV CORPORATE MUNI			2	1FE	20,098,400	108.9700	21,793,400	20,000,000	20,049,050	0	(9,779)	0	0	4.000	3.940	JJ	400,000	800,000	06/05/2014	07/01/2037
590545-UA-5	MESA ARIZ UTIL SYS REV CORPORATE MUNI			2	1FE	16,425,143	108.7500	17,818,360	16,385,000	16,405,087	0	(4,001)	0	0	4.000	3.970	JJ	327,700	655,400	06/05/2014	07/01/2038
591745-U3-6	METRO ATLANTA TRAN AUTH REV BD CORPORATE			2	1FE	13,875,480	107.4100	14,725,500	13,710,000	13,781,179	0	(18,656)	0	0	4.000	3.840	JJ	274,200	548,400	06/27/2014	07/01/2037
591745-U4-4	METRO ATLANTA TRAN AUTH REV BD CORPORATE			2	1FE	14,272,729	107.3400	15,183,102	14,145,000	14,199,997	0	(14,402)	0	0	4.000	3.880	JJ	282,900	565,800	06/27/2014	07/01/2038
592125-AM-0	METROPOLITAN GOVT NASHVILLE & CORPORATE			4	1FE	18,372,460	142.8400	25,711,560	18,000,000	18,290,939	0	(10,994)	0	0	6.731	6.560	JJ	605,790	1,211,580	07/19/2010	07/01/2043
59259N-8L-0	MTA BRIDGES AND TUNNELS CORPORATE MUNI			2	1FE	15,967,710	109.8200	17,153,884	15,620,000	15,933,247	0	(34,464)	0	0	4.000	3.702	MN	79,836	624,800	12/05/2017	11/15/2052
59259N-ZH-9	MTA BRIDGES AND TUNNELS CORP SINK FUND M			4	1FE	963,245	156.3000	984,690	630,000	918,617	0	(10,223)	0	0	7.336	3.886	MN	5,905	46,217	04/27/2015	11/15/2039
59259Y-BY-4	MET TRANSPRTN AUTH NY REVENUE CORPORATE			4	1FE	670,375	140.8400	683,093	485,000	642,464	0	(6,403)	0	0	6.668	4.007	MN	4,132	32,340	01/29/2016	11/15/2039
59259Y-BZ-1	MET TRANSPRTN AUTH NY REVENUE CORPORATE			4	1FE	516,109	138.2700	518,505	375,000	493,060	0	(5,286)	0	0	6.648	3.952	MN	3,186	24,930	04/27/2015	11/15/2039
59259Y-CA-5	MET TRANSPRTN AUTH NY REVENUE CORP MUNI			4	1FE	9,947,494	128.0900	10,253,284	8,005,000	9,312,063	0	(103,298)	0	0	6.548	4.482	MN	66,977	524,167	01/01/2013	11/15/2031
59259Y-DC-0	MET TRANSPRTN AUTH NY REVENUE CORPORATE			4	1FE	347,360	140.4600	351,140	250,000	332,469	0	(3,416)	0	0	6.687	3.970	MN	2,136	16,718	04/27/2015	11/15/2040
59259Y-GF-0	MET TRANSPRTN AUTH NY REVENUE CORP MUNI			4	1FE	1,067,093	142.6000	1,083,737	760,000	1,019,585	0	(10,900)	0	0	6.814	3.978	MN	6,617	51,786	04/27/2015	11/15/2040
593791-GZ-3	MIAMI UNIV OHIO CORPORATE MUNI			2	1FE	7,000,000	108.1100	7,567,770	7,000,000	7,000,000	0	0	0	0	4.000	3.999	MS	93,333	280,000	05/07/2014	09/01/2039
59447T-XX-6	MICHIGAN STATE FINANCE AUTHORI CORPORATE			4	1FE	2,515,000	100.0200	2,515,629	2,515,000	2,515,000	0	0	0	0	3.384	3.384	JD	3,073	0	12/05/2019	12/01/2040
605699-LZ-8	MISSISSIPPI ST UNIV EDL BLDG C CORP SINK			2	1FE	5,317,320	113.4500	5,672,450	5,000,000	5,250,654	0	(66,666)	0	0	5.000	3.481	FA	104,167	250,000	05/25/2018	08/01/2043
60636A-MQ-3	MISSOURI ST HEALTH & EDL FACS CORPORATE				1FE	13,800,000	107.3200	14,810,712	13,800,000	13,800,000	0	0	0	0	3.651	3.651	JJ	232,325	503,838	02/19/2016	01/15/2046
60636A-MS-9	MISSOURI ST HEALTH & EDL FACS CORPORATE				1FE	2,473,020	97.6600	2,929,890	3,000,000	2,495,534	0	7,757	0	0	3.086	4.030	MS	27,260	92,580	12/21/2016	09/15/2051
60636A-PP-2	MISSOURI ST HEALTH & EDL FACS CORPORATE			2	1FE	16,128,412	107.1700	17,596,986	16,420,000	16,136,917	0	3,327	0	0	3.652	3.737	FA	226,538	599,658	12/05/2017	08/15/2057
60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN CORPORATE			4	1FE	25,921,270	119.8900	30,690,816	25,600,000	25,802,432	0	(14,606)	0	0	5.445	5.343	MN	232,320	1,393,920	09/22/2009	05/01/2033
60637A-FC-1	MISSOURI ST HEALTH & EDL FACS CORP SINK			2	1FE	5,450,000	110.1200	6,001,486	5,450,000	5,450,000	0	0	0	0	4.500	4.498	JJ	122,625	245,250	03/07/2014	01/01/2039
645790-FA-9	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE			2	1FE	3,443,726	110.3200	3,590,851	3,255,000	3,422,352	0	(21,374)	0	0	4.000	3.171	JJ	65,100	130,200	09/27/2016	07/01/2041
645790-FR-2	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE			2	1FE	8,449,626	117.7700	9,127,175	7,750,000	8,365,756	0	(83,869)	0	0	5.000	3.613	JJ	193,750	387,500	12/08/2016	07/01/2043
645790-KF-2	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE			2	1FE	4,000,000	110.1200	4,404,760	4,000,000	4,000,000	0	0	0	0	4.000	4.000	JJ	80,000	160,000	04/06/2017	07/01/2040
646139-5E-1	NEW JERSEY ST TPK AUTH CORPORATE MUNI			2	1FE	30,230,000	108.6800	32,855,476	30,230,000	30,230,000	0	0	0	0	4.000	4.000	JJ	604,600	1,209,200	05/14/2014	01/01/2035
646139-W3-5	NEW JERSEY ST TPK AUTH CORPORATE MUNI			4	1FE	21,141,677	156.9100	23,146,874	14,751,500	20,337,018	0	(191,825)	0	0	7.414	4.403	JJ	546,838	1,093,676	01/21/2016	01/01/2040
646139-X8-3	NEW JERSEY ST TPK AUTH CORPORATE MUNI			4	1FE	29,721,105	153.0000	34,440,975	22,510,000	28,754,200	0	(214,612)	0	0	7.102	4.788	JJ	799,330	1,598,660	01/29/2016	01/01/2041
647370-GW-9	NEW MEXICO ST HOSP EQUIP LN CO CORPORATE			2	1FE	8,002,134	107.2100	8,791,466	8,200,000	8,020,381	0	4,414	0	0	4.125	4.274	FA	140,938	338,250	05/08/2015	08/01/2044
647370-GX-7	NEW MEXICO ST HOSP EQUIP LN CO CORPORATE			2	1FE	3,180,966	114.3800	3,431,460	3,000,000	3,156,143	0	(24,823)	0	0	5.000	3.951	FA	62,500	150,000	05/21/2015	08/01/2044
64971M-4P-4	NEW YORK N Y CITY TRANSITIONAL CORPORATE			4	1FE	815,293	127.4900	828,659	650,000	787,596	0	(6,982)	0	0	5.508	3.635	FA	14,918	35,802	04/01/2016	08/01/2037
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL CORPORATE			4	1FE	11,528,456	123.1200	12,657,147	10,280,000	11,101,744	0	(64,343)	0	0	5.767	4.744	FA	247,020	592,848	06/28/2012	08/01/2036
64971Q-6A-6	NEW YORK CITY TRANSITIONAL FIN CORP SINK			2	1FE	3,065,537	111.2100	3,336,330	3,000,000	3,051,328	0	(14,209)	0	0	5.000	4.440	MN	25,000	150,000	12/11/2013	05/01/2038
64971W-BK-5	NEW YORK CITY TRANSITIONAL FIN CORP SINK			2	1FE	441,627	113.7900	449,486	395,000	433,292	0	(8,335)	0	0	5.000	2.618	MN	3,292	19,750	04/01/2016	11/01/2040
64971W-D2-3	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1FE	10,774,384	111.0000	11,566,408	10,420,000	10,668,489	0	(36,018)	0	0	4.000	3.560	FA	173,667	416,800	12/08/2016	02/01/2036
64971W-EN-6	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1FE	4,843,173	113.3600	5,044,431	4,450,000	4,632,468	0	(40,498)	0	0	5.000	3.903	FA	92,708	222,500	04/10/2014	02/01/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64971W-EP-1	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1FE	4,010,255	113.1400	4,174,866	3,690,000	3,838,693	0	(32,987)	0	0	5.000	3.922	FA	76,875	184,500	04/09/2014	02/01/2040
64971W-S5-0	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1FE	5,388,750	110.2700	5,513,450	5,000,000	5,274,998	0	(37,167)	0	0	4.000	3.071	FA	83,333	200,000	11/01/2016	08/01/2039
64971W-UD-0	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1FE	486,218	115.5200	502,512	435,000	478,313	0	(7,905)	0	0	5.000	2.877	FA	9,063	21,750	04/01/2016	02/01/2041
64971W-WR-7	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1FE	4,913,664	110.0300	5,281,392	4,800,000	4,869,254	0	(10,991)	0	0	4.000	3.711	FA	80,000	192,000	09/23/2015	08/01/2038
64971X-AK-4	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1FE	3,092,158	109.8200	3,289,199	2,995,000	3,075,799	0	(9,127)	0	0	4.000	3.590	FA	49,917	119,800	03/02/2018	08/01/2043
64971X-CW-6	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1FE	1,645,958	110.5900	1,714,207	1,550,000	1,635,950	0	(10,008)	0	0	4.000	3.170	FA	25,833	62,000	10/23/2017	08/01/2042
64971X-DU-9	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1FE	12,114,453	110.6100	12,792,509	11,565,000	12,038,377	0	(48,352)	0	0	4.000	3.431	MN	77,100	462,600	05/31/2018	05/01/2045
64971X-FV-5	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1FE	2,957,499	111.8500	3,187,611	2,850,000	2,944,576	0	(9,290)	0	0	4.000	3.548	FA	47,500	111,150	07/30/2018	08/01/2041
64972F-H2-5	NEW YORK N Y CITY MUN WTR FIN CORP MUNI				1FE	9,000,000	139.1000	12,519,000	9,000,000	9,000,000	0	0	0	0	5.750	5.750	JD	23,000	517,500	10/27/2009	06/15/2041
64972F-K8-8	NEW YORK N Y CITY MUN WTR FIN CORPORATE			4	1FE	7,170,612	141.3500	10,036,063	7,100,000	7,162,842	0	(1,779)	0	0	5.952	5.874	JD	18,782	422,592	04/27/2015	06/15/2042
64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPORATE			4	1FE	7,841,665	142.0000	10,578,628	7,450,000	7,793,617	0	(8,971)	0	0	6.011	5.627	JD	19,903	447,820	04/27/2015	06/15/2042
64972F-T3-0	NEW YORK N Y CITY MUN WTR FIN CORP MUNI				1FE	296,217	139.6800	314,287	225,000	288,543	0	(1,759)	0	0	5.724	3.836	JD	572	12,879	04/27/2015	06/15/2042
64972F-T6-3	NEW YORK N Y CITY MUN WTR FIN CORP MUNI				1FE	14,068,364	136.0300	15,133,671	11,125,000	13,762,990	0	(67,906)	0	0	5.440	3.889	JD	26,898	605,200	04/27/2015	06/15/2043
64972F-Y3-4	NEW YORK N Y CITY MUN WTR FIN CORPORATE			4	1FE	617,760	143.6600	646,479	450,000	601,115	0	(3,806)	0	0	5.882	3.752	JD	1,176	26,469	04/27/2015	06/15/2044
64972G-DJ-0	NEW YORK CITY MUNICIPAL WATER CORP MUNI			2	1FE	5,021,725	113.7200	5,424,349	4,770,000	4,892,649	0	(24,460)	0	0	5.000	4.358	JD	10,600	238,500	03/05/2014	06/15/2047
64972G-EU-4	NEW YORK CITY MUNICIPAL WATER CORPORATE			2	1FE	15,733,418	107.5400	16,906,074	15,720,000	15,715,389	0	(5,246)	0	0	4.000	3.967	JD	27,947	628,800	04/01/2016	06/15/2044
64972G-EX-8	NEW YORK CITY MUNICIPAL WATER CORPORATE			2	1FE	18,071,100	108.2000	19,475,100	18,000,000	18,035,220	0	(7,153)	0	0	4.000	3.951	JD	32,000	720,000	09/10/2014	06/15/2045
64972G-PX-6	NEW YORK CITY MUNICIPAL WATER CORPORATE			2	1FE	13,325,988	110.3900	14,240,568	12,900,000	13,259,261	0	(38,402)	0	0	4.000	3.594	JD	22,933	516,000	04/04/2018	06/15/2048
64986D-BN-4	NEW YORK ST ENVIRONMENTAL FACS CORPORATE			2	1FE	10,000,000	109.2700	10,926,900	10,000,000	10,000,000	0	0	0	0	4.000	3.998	JD	17,778	400,000	12/02/2016	06/15/2046
649902-2F-9	NEW YORK ST DORM AUTH ST PERSO CORP MUNI			4	1FE	619,408	126.9200	615,562	485,000	598,768	0	(4,701)	0	0	5.389	3.559	MS	7,696	26,137	04/27/2015	03/15/2040
649902-T3-7	NEW YORK ST DORM AUTH ST PERSO CORP MUNI			4	1FE	385,818	129.2600	387,765	300,000	371,331	0	(3,303)	0	0	5.600	3.610	MS	4,947	16,800	04/27/2015	03/15/2040
649907-YA-4	NEW YORK ST DORM AUTH REVS NON CORP MUNI			4	1FE	18,233,170	120.1200	21,320,413	17,750,000	18,114,518	0	(22,533)	0	0	4.802	4.576	JD	71,030	852,355	03/06/2014	12/01/2034
64990B-FM-0	NEW YORK ST DORM AUTH REVS ST CORPORATE			2	1FE	749,764	110.2400	793,764	720,000	745,547	0	(4,217)	0	0	4.000	3.289	JJ	14,400	28,800	04/01/2016	07/01/2038
64990F-GN-8	NY ST DORM AUTH CORPORATE MUNI			2	1FE	4,732,418	110.7300	5,060,178	4,570,000	4,706,100	0	(15,314)	0	0	4.000	3.550	FA	69,058	182,800	04/02/2018	02/15/2045
64990F-GP-3	NY ST DORM AUTH CORPORATE MUNI			2	1FE	10,985,768	109.8600	11,732,834	10,680,000	10,933,549	0	(28,426)	0	0	4.000	3.640	FA	161,387	427,200	02/21/2018	02/15/2046
650035-7N-2	NEW YORK ST URBAN DEV CORP CORPORATE MUN			2	1FE	2,076,300	110.1400	2,202,740	2,000,000	2,064,205	0	(7,146)	0	0	4.000	3.520	MS	23,556	80,000	04/12/2018	03/15/2045
650035-VB-1	NEW YORK ST URBAN DEV CORP CORPORATE MUN			4	1FE	521,110	126.5400	518,802	410,000	495,807	0	(5,771)	0	0	5.838	3.632	MS	7,048	23,936	04/27/2015	03/15/2040
65819G-LC-0	NORTH CAROLINA CAP FACS FIN AG CORPORATE			2	1FE	6,018,476	111.8400	6,369,060	5,695,000	5,965,607	0	(35,398)	0	0	4.000	3.211	AO	56,950	227,800	10/18/2016	10/01/2039
66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY CORPORATE	LS		4	1FE	63,870,156	156.8400	85,372,302	54,431,000	63,144,656	0	(197,162)	0	0	6.718	5.468	JJ	1,828,337	3,656,675	05/16/2018	01/01/2049
66285W-WC-6	NORTH TEXAS TOLLWAY AUTHORITY CORPORATE			2	1FE	19,638,080	110.0400	21,183,663	19,250,000	19,579,296	0	(35,169)	0	0	4.000	3.748	JJ	385,000	770,000	04/10/2018	01/01/2043
663903-FK-3	NORTHEAST OHIO REGIONAL SEWER CORPORATE			2	1FE	17,913,220	107.0500	19,119,844	17,860,000	17,889,653	0	(5,502)	0	0	4.000	3.962	MN	91,284	714,400	10/28/2015	11/15/2049
677555-Q5-6	The Ohio Enterprise Bond Fund Senior Sec			4	1FE	1,346,775	101.1000	1,361,601	1,346,775	1,346,775	0	0	0	0	3.440	3.454	MJSD	3,861	46,329	10/04/2012	09/01/2027
677632-G8-8	OH ST UNIV GEN RCPTS CORPORATE MUNI				1FE	2,345,000	111.0600	2,604,451	2,345,000	2,345,000	0	0	0	0	3.798	3.798	JD	7,422	89,063	03/03/2016	12/01/2046
677632-G9-6	OH ST UNIV GEN RCPTS CORPORATE MUNI TAXA				1FE	18,504,340	115.6200	20,886,211	18,065,000	18,487,921	0	(5,357)	0	0	4.048	3.926	JD	60,939	731,271	10/18/2016	12/01/2056
677632-PA-3	OH ST UNIV GEN RCPTS CORP MUNI				1FE	21,760,942	127.1100	27,834,986	21,898,000	21,758,497	0	(365)	0	0	4.800	4.829	JD	87,592	1,051,104	04/27/2015	06/01/2111
679111-WT-7	OKLAHOMA TURNPIKE AUTHORITY CORPORATE MU			2	1FE	17,660,794	108.4500	19,060,615	17,575,000	17,649,596	0	(11,197)	0	0	4.000	3.918	JJ	351,500	703,000	02/21/2017	01/01/2047
682001-CA-8	OMAHA PUB PWR DIST NEB CORPORATE MUNI			2	1FE	9,912,382	108.0600	10,546,754	9,760,000	9,884,290	0	(28,092)	0	0	4.000	3.660	FA	162,667	390,400	07/24/2014	02/01/2034
682001-DT-6	OMAHA PUB PWR DIST NEB CORPORATE MUNI			2	1FE	5,484,808	109.0800	5,862,889	5,375,000	5,466,525	0	(18,283)	0	0	4.000	3.593	FA	89,583	215,000	12/17/2014	02/01/2039
68607D-NL-5	OREGON ST DEPT TRANSN CORPORATE MUNI FRG			4	1FE	6,353,490	133.1900	7,991,280	6,000,000	6,258,408	0	(12,331)	0	0	5.834	5.388	MN	44,727	350,040	05/05/2010	11/15/2034
686507-CW-2	ORLANDO FLA UTILS COMMN CORPORATE MUNI F			4	1FE	13,000,000	132.0600	17,168,060	13,000,000	13,000,000	0	0	0	0	5.662	5.662	AO	184,015	736,060	01/21/2010	10/01/2040
70917S-D4-2	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE			2	1FE	7,161,529	111.2300	7,813,908	7,025,000	7,146,580	0	(14,950)	0	0	4.000	3.719	FA	106,156	281,000	12/14/2016	08/15/2041
70917S-QT-3	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE			2	1FE	255,198	110.8200	265,968	240,000	253,111	0	(2,087)	0	0	4.000	2.959	AO	2,400	9,600	04/01/2016	10/01/2038
70917S-S6-1	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE			2	1FE	2,877,513	109.4100	3,036,183	2,775,000	2,866,986	0	(10,527)	0	0	4.000	3.499	FA	41,933	111,000	07/13/2018	08/15/2042
709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI			4	1FE	43,670,331	132.9600	51,107,902	38,440,000	43,033,224	0	(107,854)	0	0	5.511	4.662	JD	176,536	2,118,428	04/01/2016	12/01/2045
709223-VZ-1	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI			4	1FE	11,288,359	134.1500	14,984,890	11,170,000	11,274,005	0	(4,041)	0	0	6.105	6.012	JD	56,827	681,929	04/01/2016	12/01/2039
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI			4	1FE	6,787,538	135.7800	7,365,957	5,425,000	6,685,694	0	(22,837)	0	0	5.561	4.159	JD	25,140	301,684	04/27/2015	12/01/2049
709224-DL-0	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			2	1FE	15,776,021	113.7800	17,237,822	15,150,000	15,679,471	0	(96,549)	0	0	5.000	4.202	JD	63,125	757,500	05/15/2014	12/01/2038
709224-DM-8	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			2	1FE	12,163,833	112.8400	13,258,230	11,750,000	12,100,172	0	(63,661)	0	0	5.000	4.317	JD	48,958	587,500	05/08/2014	12/01/2043
709224-QG-7	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			2	1FE	10,623,585	116.4000	11,640,500	10,000,000	10,549,124	0	(74,461)	0	0	5.000	4.020	JD	41,667	500,000	12/06/2016	12/01/2046
709224-XN-4	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			2	1FE	9,922,115	108.9700	10,352,435	9,500,000	9,842,152	0	(39,926)	0	0	4.000	3.445	JD	31,667	380,000	01/22/2018	06/01/2039
717901-AN-2	PHILADELPHIA PA AUTH FOR INDL CORPORATE			2	1FE	22,197,449	106.2600	23,531,720	22,145,000	22,166,880	0	(37,068)	0	0	4.000	3.886	JJ	442,900	885,800	04/01/2016	07/01/2044
71883M-NW-0	PHOENIX ARIZ CIVIC IMPT CORP A CORPORATE			2	1FE	9,718,280	108.2900	10,828,900	10,000,000	9,723,868	0	5,411	0	0	4.000	4.171	JJ	200,000	236,667	11/16/2018	07/01/2048
73358W-AJ-3	PORT AUTH N Y & N J CORPORATE MUNI FRGN				1FE	7,500,000	128.6700	9,650,175	7,500,000	7,500,000	0	0	0	0	6.040	6.040	JD	37,750	453,000	06/17/2009	12/01/2029
73358W-CW-2	PORT AUTH N Y & N J CORP MUNI			4	1FE	3,627,060	133.3000	3,999,120	3,000,000	3,516,391	0	(18,117)	0	0	5.647	4.286	MN	28,235	169,410	02/01/2013	11/01/2040
73358W-CX-0	PORT AUTH N Y & N J CORP MUNI			4	1FE	14,873,672	133.5500	16,219,648	12,145,000	14,384,507	0	(79,292)	0	0	5.647	4.199	MN	114,305	685,828	04/27/2015	11/01/2040
73358W-EK-6	PORT AUTH N Y & N J CORP MUNI			4	1FE	1,580,931	129.5700	1,723,334	1,330,000	1,563,048	0	(4,096)	0	0	4.926	3.922	AO	16,379	65,516	04/27/2015	10/01/2051
73358W-JA-3	PORT AUTH N Y & N J CORP MUNI	LS		4	1FE	32,063,526	122.7800	39,250,656	31,967,500	32,059,311	0	(1,411)	0	0	4.458	4.440	AO	356,278	1,425,111	04/27/2015	10/01/2062

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
73358W-RP-1	PORT AUTH N Y & N J CORP MUNI			4	1FE	66,227,218	126.8600	82,442,493	64,987,500	66,142,124	0	(27,862)	0	0	4.960	4.830	FA	1,343,075	3,223,380	01/22/2018	08/01/2046
73358W-RQ-9	PORT AUTH N Y & N J CORPORATE MUNI TAXAB			2	1FE	859,882	110.6700	896,451	810,000	851,673	0	(8,209)	0	0	5.310	4.067	FA	17,921	43,011	04/27/2015	08/01/2046
73358W-SC-9	PORT AUTH N Y & N J CORPORATE MUNI			2	1FE	22,735,064	109.2600	24,699,353	22,605,000	22,712,176	0	(22,888)	0	0	4.000	3.878	JD	40,187	904,200	06/19/2014	12/15/2037
73358W-SD-7	PORT AUTH N Y & N J CORPORATE MUNI			2	1FE	18,815,297	108.7300	20,370,753	18,735,000	18,800,993	0	(14,304)	0	0	4.000	3.908	JD	33,307	749,400	06/19/2014	12/15/2038
73358W-SE-5	PORT AUTH N Y & N J CORPORATE MUNI			2	1FE	24,701,502	108.7400	26,771,788	24,620,000	24,686,775	0	(14,727)	0	0	4.000	3.928	JD	43,769	984,800	06/19/2014	12/15/2039
73358W-X9-0	PORT AUTH N Y & N J CORPORATE MUNI TAXAB			4	1FE	3,972,820	113.0400	4,521,720	4,000,000	3,973,013	0	434	0	0	4.031	4.071	MS	53,747	162,136	01/18/2019	09/01/2048
73358W-XQ-2	PORT AUTH N Y & N J CORPORATE MUNI TAXAB			4	1FE	14,365,000	126.8200	18,218,268	14,365,000	14,365,000	0	0	0	0	4.810	4.810	AO	145,869	690,957	10/09/2015	10/15/2065
751100-LG-1	RALEIGH NC COMB ENTERPRISE SYS CORPORATE			2	1FE	5,279,363	111.8700	5,593,650	5,000,000	5,248,386	0	(30,977)	0	0	4.000	3.213	MS	66,667	200,000	12/07/2016	03/01/2041
759911-X2-1	REGIONAL TRANS AUTH CORP MUNI			2	1FE	1,060,550	112.4700	1,124,740	1,000,000	1,029,435	0	(5,945)	0	0	5.000	4.261	JD	4,167	50,000	03/21/2014	06/01/2035
765433-KR-7	RICHMOND VA PUBLIC UTILITY REV CORPORATE			2	1FE	3,032,913	110.7800	3,323,250	3,000,000	3,028,711	0	(4,202)	0	0	4.000	3.820	JJ	55,333	120,000	12/07/2016	01/15/2040
771902-HF-3	ROCHESTER MN MAYO MED CTR CORPORATE MUNI			2	1FE	10,007,600	109.9400	10,993,700	10,000,000	10,006,741	0	(233)	0	0	4.000	3.990	MN	51,111	432,222	09/19/2018	11/15/2048
786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST CORPORATE			4	1FE	3,513,664	133.3900	4,535,260	3,400,000	3,491,550	0	(5,071)	0	0	6.156	5.845	MN	26,744	209,304	04/27/2015	05/15/2036
79574C-CB-7	SALT RIVER PROJECT AGRICULTURA CORPORATE			2	1FE	1,611,856	111.4200	1,782,784	1,600,000	1,608,699	0	(1,061)	0	0	4.000	3.910	JJ	32,000	64,000	12/07/2016	01/01/2038
796253-6V-9	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI			2	1FE	17,743,847	109.9000	19,078,814	17,360,000	17,701,808	0	(42,039)	0	0	4.000	3.681	FA	289,333	694,400	04/05/2017	02/01/2047
796253-T9-3	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI			4	1FE	5,745,629	136.9000	6,263,404	4,575,000	5,577,513	0	(41,167)	0	0	5.985	4.148	FA	114,089	273,814	12/19/2016	02/01/2039
796253-Z2-1	SAN ANTONIO TX ELEC & GAS CORP MUNI			4	1FE	1,231,391	114.8500	1,398,311	1,217,500	1,229,206	0	(499)	0	0	4.427	4.343	FA	22,458	53,899	04/27/2015	02/01/2042
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNT CORP MUNI			4	1FE	325,233	132.1800	330,448	250,000	312,145	0	(2,993)	0	0	6.000	3.819	MN	2,500	15,000	04/27/2015	11/01/2040
79765R-TL-3	SAN FRANCISCO CALIF CITY & CNT CORP MUNI			4	1FE	330,800	155.8000	350,561	225,000	319,503	0	(2,593)	0	0	6.950	4.058	MN	2,606	15,638	04/27/2015	11/01/2050
803301-DK-3	SARASOTA CO PUBLIC HOSP DIST CORPORATE M			2	1FE	29,089,253	108.8900	32,394,775	29,750,000	29,105,412	0	14,025	0	0	4.000	4.138	JJ	595,000	912,333	09/13/2018	07/01/2048
812643-LB-8	SEATTLE WASH MUN LT & PWR REV CORPORATE			2	1FE	769,867	109.4700	788,162	720,000	749,224	0	(5,746)	0	0	4.000	3.059	MS	9,600	28,800	04/01/2016	09/01/2037
812643-MG-6	SEATTLE WASH MUN LT & PWR REV CORPORATE			2	1FE	11,115,830	108.3000	12,004,833	11,085,000	11,104,175	0	(3,253)	0	0	4.000	3.963	MN	73,900	443,400	04/01/2016	05/01/2045
837123-HN-1	SOUTH CAROLINA TRAN INFRASTRUC CORPORATE			2	1FE	12,009,810	107.0200	12,842,400	12,000,000	12,008,504	0	(898)	0	0	4.000	3.987	JJ	240,000	513,333	05/31/2018	07/01/2055
837151-JA-8	SOUTH CAROLINA ST PUBLIC SVC A CORP SINK			2	1FE	4,028,842	110.6600	4,426,560	4,000,000	4,023,462	0	(5,379)	0	0	5.125	4.957	JD	17,083	205,000	12/03/2013	12/01/2043
837151-JB-6	SOUTH CAROLINA ST PUBLIC SVC A CORP MUNI			4	1FE	6,578,496	127.7200	8,276,191	6,480,000	6,566,544	0	(3,383)	0	0	5.784	5.655	JD	31,234	374,803	04/01/2016	12/01/2041
837151-JH-3	SOUTH CAROLINA ST PUBLIC SVC A CORP SINK			2	1FE	25,237,226	112.2000	28,050,250	25,000,000	25,193,282	0	(43,944)	0	0	5.500	5.278	JD	114,583	1,375,000	01/02/2014	12/01/2053
83755V-VZ-4	SOUTH DAKOTA ST HEALTH & EDL F CORPORATE			2	1FE	4,892,250	106.4800	5,324,100	5,000,000	4,906,370	0	2,793	0	0	4.125	4.262	JJ	103,125	206,250	06/18/2014	07/01/2041
83755V-XE-9	SOUTH DAKOTA ST HEALTH & EDL F CORPORATE			2	1FE	15,002,231	105.3800	15,807,750	15,000,000	15,001,787	0	(444)	0	0	4.000	3.995	MN	100,000	600,000	10/17/2014	11/01/2044
84129N-MB-2	SOUTHCENTRAL PA GEN AUTH CORPORATE MUNI			2	1FE	3,597,055	110.4000	3,863,965	3,500,000	3,590,888	0	(6,167)	0	0	4.000	3.671	JD	11,667	92,556	03/15/2019	06/01/2044
870000-KJ-4	SWARTHMORE BORO AUTH PA CORPORATE MUNI			2	1FE	7,093,740	109.3000	7,596,072	6,950,000	7,074,236	0	(19,504)	0	0	4.000	3.649	MS	81,856	278,000	10/21/2015	09/15/2045
87515E-CA-0	TAMPA FL HEALTH SYSTEM REV BA CORPORATE			2	1FE	2,536,636	108.6800	2,684,520	2,470,000	2,528,489	0	(8,146)	0	0	4.000	3.580	MN	12,624	98,800	03/30/2016	11/15/2046
87638Q-KU-2	TARRANT CNTY TEX CULTURAL ED F CORP MUNI			2	1FE	2,909,115	113.0600	3,052,701	2,700,000	2,793,781	0	(21,707)	0	0	5.000	4.031	JD	11,250	135,000	02/27/2014	12/01/2033
87638Q-KX-6	TARRANT CNTY TEX CULTURAL ED F CORP SINK			2	1FE	3,797,068	111.6900	4,154,756	3,720,000	3,782,597	0	(14,471)	0	0	5.000	4.525	JD	15,500	186,000	02/07/2014	12/01/2044
87638T-EY-5	TARRANT CNTY TEX CULTURAL ED F CORPORATE			2	1FE	7,941,034	108.2100	8,835,673	8,165,000	7,952,727	0	2,837	0	0	4.250	4.400	MN	44,340	347,013	05/07/2015	11/15/2052
87638T-FN-8	TARRANT CNTY TEX CULTURAL ED F CORPORATE			2	1FE	7,322,443	107.8300	7,548,030	7,000,000	7,284,039	0	(38,403)	0	0	4.000	3.309	FA	105,778	280,000	10/06/2016	02/15/2047
882667-AZ-1	TEXAS TRANSPORTATION COMMISSIO CORPORATE			4	2FE	1,120,000	100.7000	1,127,829	1,120,000	1,120,000	0	0	0	0	3.922	3.922	JD	1,708	0	12/11/2019	12/31/2049
88283L-HT-6	TEXAS TRANSN COMMN ST HWY FD CORPORATE M			4	1FE	11,147,800	112.3500	11,234,800	10,000,000	10,839,871	0	(161,118)	0	0	5.028	3.117	AO	125,700	502,800	01/22/2018	04/01/2026
882854-J7-8	TEXAS ST WTR DEV BRD CORPORATE MUNI			2	1FE	12,226,560	110.7600	13,290,840	12,000,000	12,193,464	0	(19,874)	0	0	4.000	3.769	AO	101,333	480,000	04/25/2018	04/15/2048
882854-Q5-4	TEXAS ST WTR DEV BRD CORPORATE MUNI			2	1FE	5,060,432	111.9400	5,597,050	5,000,000	5,055,134	0	(5,298)	0	0	4.000	3.849	AO	42,222	202,222	09/19/2018	10/15/2043
882854-XA-5	TEXAS ST WTR DEV BRD CORPORATE MUNI			2	1FE	1,523,458	109.7300	1,580,083	1,440,000	1,512,099	0	(11,359)	0	0	4.000	3.049	AO	12,160	57,600	04/01/2016	10/15/2040
882854-XX-5	TEXAS ST WTR DEV BRD CORPORATE MUNI			2	1FE	7,061,921	110.6200	7,190,495	6,500,000	6,995,640	0	(66,281)	0	0	4.000	2.760	AO	54,889	260,000	09/21/2016	10/15/2041
889251-FN-9	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	3,025,000	108.7700	3,290,387	3,025,000	3,025,000	0	0	0	0	5.500	5.500	MN	21,259	166,375	04/12/2011	11/15/2025
889251-FR-0	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	3,525,000	105.4300	3,716,425	3,525,000	3,525,000	0	0	0	0	4.670	4.669	MN	21,034	164,618	05/24/2012	11/15/2026
902562-BA-4	UAB MEDICINE FIN AUTH ALA CORPORATE MUNI			2	1FE	22,272,569	117.9500	23,589,800	20,000,000	22,004,969	0	(267,600)	0	0	5.000	3.311	MS	333,333	1,000,000	10/20/2016	09/01/2041
91335V-KQ-8	UNIV OF PITTSBURGH PA CORPORATE MUNI TAX			2	1FE	43,905,000	96.9900	42,581,703	43,905,000	43,905,000	0	0	0	0	3.555	3.555	MS	459,576	0	11/20/2019	09/15/2119
913366-EP-1	UNIVERSITY CALIF REGTS MED CTR CORPORATE			4	1FE	724,192	144.3600	772,321	535,000	702,493	0	(5,001)	0	0	6.548	4.252	MN	4,476	35,032	04/27/2015	05/15/2048
914026-SD-2	UNIVERSITY ALA GEN REV CORPORATE MUNI			2	1FE	4,695,294	108.4700	4,989,482	4,600,000	4,650,010	0	(10,066)	0	0	4.000	3.735	JJ	92,000	184,000	04/01/2016	07/01/2039
914026-SE-0	UNIVERSITY ALA GEN REV CORPORATE MUNI			2	1FE	6,589,892	108.3100	7,034,929	6,495,000	6,542,653	0	(9,532)	0	0	4.000	3.821	JJ	129,900	259,800	08/21/2014	07/01/2040
914026-SF-7	UNIVERSITY ALA GEN REV CORPORATE MUNI			2	1FE	6,802,195	108.1500	7,256,731	6,710,000	6,756,498	0	(9,298)	0	0	4.000	3.831	JJ	134,200	268,400	09/09/2014	07/01/2041
914026-SG-5	UNIVERSITY ALA GEN REV CORPORATE MUNI			2	1FE	7,141,086	107.9700	7,612,097	7,050,000	7,095,944	0	(9,185)	0	0	4.000	3.841	JJ	141,000	282,000	09/09/2014	07/01/2042
914119-F8-0	UNIVERSITY OF CINCINNATI CORPORATE MUNI			2	1FE	3,339,198	109.7200	3,478,219	3,170,000	3,321,252	0	(17,946)	0	0	4.000	3.270	JD	10,567	126,800	12/05/2017	06/01/2042
914119-YN-6	UNIVERSITY OF CINCINNATI CORP SINK FUND			2	1FE	2,027,742	114.7800	2,295,680	2,000,000	2,022,547	0	(5,195)	0	0	5.000	4.681	JD	8,333	100,000	12/05/2013	06/01/2039
91412F-7Y-7	UNIVERSITY CALIF CORPORATE MUNI TAXABLE			4	1FE	32,620,276	132.3300	39,532,691	29,875,000	32,074,764	0	(84,342)	0	0	5.770	5.102	MN	220,262	1,723,788	04/27/2015	05/15/2043
91412G-C8-6	UNIVERSITY OF CALIFORNIA CORPORATE MUNI				1FE	6,250,000	121.2600	7,578,813	6,250,000	6,250,000	0	0	0	0	4.767	4.767	MN	38,070	297,938	04/01/2015	05/15/2115
91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI TAXAB				1FE	9,478,509	123.6900	11,367,638	9,190,500	9,478,295	0	(181)	0	0	4.858	4.708	MN	57,050	446,475	03/06/2018	05/15/2112
91412G-UR-4	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			2	1FE	25,000,000	110.8200	27,705,500	25,000,000	25,000,000	0	0	0	0	4.250	4.250	MN	135,764	1,062,500	04/04/2014	05/15/2039
91412G-VC-6	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			2	1FE	145,855	107.8500	150,986	140,000	144,845	0	(1,011)	0	0	4.765	3.895	MN	852	6,671	04/27/2015	05/15/2044
91412G-X9-1	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			2	1FE	5,915,228	110.5400	6,383,396	5,775,000	5,900,320	0	(14,907)	0	0	4.000	3.658	MN	29,517	231,000	05/05/2017	05/15/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91412G-XE-0	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			4	1FE	366,278	107.0800	385,495	360,000	365,320	0	(270)	0	0	3.931	3.798	MN	1,808	14,152	04/01/2016	05/15/2045
91412G-XY-6	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			4	1FE	1,085,154	110.3600	1,169,763	1,060,000	1,082,255	0	(817)	0	0	4.131	3.968	MN	5,595	43,789	04/01/2016	05/15/2045
914353-H2-6	UNIVERSITY OF ILLINOIS CORP SINK FUND MU			2	1FE	3,966,147	110.7600	4,319,562	3,900,000	3,954,580	0	(11,568)	0	0	5.000	4.631	AO	48,750	195,000	02/06/2014	04/01/2044
914440-LJ-9	UNIV OF MASSACHUSETTS MA BLDG CORP MUNI			4	1FE	282,427	128.2300	288,511	225,000	273,230	0	(2,098)	0	0	5.450	3.698	MN	2,044	12,263	04/27/2015	11/01/2040
914440-QN-5	UNIV OF MASSACHUSETTS MA BLDG CORPORATE			2	1FE	6,118,003	108.8100	6,528,840	6,000,000	6,102,153	0	(15,850)	0	0	4.000	3.669	MN	40,000	240,000	02/25/2015	11/01/2045
914460-MX-5	UNIVERSITY OF MINNESOTA CORPORATE MUNI			2	1FE	2,073,450	107.4100	2,148,200	2,000,000	2,059,522	0	(13,927)	0	0	4.000	3.199	JJ	40,000	80,000	02/05/2015	01/01/2044
914639-KY-4	UNIV OF NEBRASKA NE FACS CORP CORPORATE			4	1FE	10,000,000	96.6200	9,662,200	10,000,000	10,000,000	0	0	0	0	3.037	3.037	AO	56,522	0	10/11/2019	10/01/2049
915115-8F-9	UNIVERSITY TEX CORPORATE MUNI TAXABLE			2	1FE	3,246,740	105.2300	3,646,081	3,465,000	3,252,707	0	4,382	0	0	3.376	3.735	JJ	58,489	116,978	08/23/2018	07/01/2047
915137-5R-0	UNIVERSITY TX UNIV REVS REV BD CORP MUNI			4	1FE	10,732,859	122.3200	11,008,620	9,000,000	10,408,636	0	(51,498)	0	0	4.794	3.637	FA	162,996	431,460	01/01/2013	08/15/2046
91514A-AY-1	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN			2	1FE	12,979,247	108.3300	14,153,315	13,065,000	12,987,103	0	(7,557)	0	0	4.000	3.965	FA	197,427	522,600	02/05/2015	08/15/2042
91514A-GY-5	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN			2	1FE	11,402,240	110.4300	12,147,520	11,000,000	11,337,047	0	(37,945)	0	0	4.000	3.537	FA	166,222	440,000	07/27/2018	08/15/2044
915217-WE-9	UNIVERSITY VA CORPORATE MUNI			2	1FE	526,747	109.0100	523,248	480,000	508,671	0	(5,010)	0	0	4.000	2.769	AO	4,800	19,200	04/01/2016	04/01/2045
915217-WX-7	UNIVERSITY VA CORPORATE MUNI TAXABLE			2	1FE	16,796,470	116.7900	19,475,400	16,675,000	16,795,712	0	(101)	0	0	4.179	4.148	MS	232,283	675,953	04/10/2019	09/01/2117
915217-WY-5	UNIVERSITY VA CORPORATE MUNI			2	1FE	15,470,400	112.2700	16,840,500	15,000,000	15,404,539	0	(39,548)	0	0	4.000	3.631	FA	250,000	600,000	04/26/2018	08/01/2048
91523N-RK-4	UNIVERSITY OF WASHINGTON CORPORATE MUNI			2	1FE	16,744,336	111.3200	17,699,721	15,900,000	16,647,883	0	(96,453)	0	0	4.000	3.233	JD	53,000	636,000	12/07/2016	12/01/2041
917393-AW-0	UTAH CNTY UTAH CORPORATE MUNI			2	1FE	36,188,064	106.8400	38,612,699	36,140,000	36,179,716	0	(8,348)	0	0	4.000	3.971	MN	184,716	1,445,600	10/08/2014	05/15/2045
93975W-FC-4	WASHINGTON ST ECONOMIC DEV FIN CORPORATE			2	1FE	6,410,925	109.0200	6,971,829	6,395,000	6,408,341	0	(2,584)	0	0	4.000	3.950	JD	21,317	255,800	07/25/2014	06/01/2038
93978H-ME-2	WASHINGTON ST HLTH CARE FACS A CORPORATE			2	1FE	8,539,205	114.8400	9,187,040	8,000,000	8,460,370	0	(78,835)	0	0	5.000	3.780	AO	100,000	400,000	06/08/2015	10/01/2038
93978H-QU-2	WASHINGTON ST HLTH CARE FACS A CORPORATE			2	1FE	12,958,813	106.2700	14,069,618	13,240,000	12,979,179	0	4,796	0	0	4.000	4.118	AO	132,400	529,600	04/01/2016	10/01/2045
93978H-SC-0	WASHINGTON ST HLTH CARE FACS A CORPORATE			2	1FE	7,674,493	117.5000	8,225,000	7,000,000	7,607,190	0	(67,303)	0	0	5.000	3.701	AO	87,500	350,000	03/23/2017	10/01/2047
93978H-TS-4	WASHINGTON ST HLTH CARE FACS A CORPORATE			2	1FE	2,042,781	109.5700	2,191,400	2,000,000	2,038,712	0	(4,069)	0	0	4.000	3.721	FA	30,222	80,000	10/26/2017	08/15/2041
956510-AY-7	WEST VIRGINIA ST PARKWAYS AUTH CORPORATE			4	1FE	10,598,385	110.5400	11,496,472	10,400,000	10,580,280	0	(18,105)	0	0	4.000	3.757	JD	34,667	416,000	08/27/2018	06/01/2047
958697-JW-5	WESTERN MINN MUN PWR AGY MINN CORPORATE			2	1FE	6,500,000	111.0600	7,218,705	6,500,000	6,500,000	0	0	0	0	4.000	3.998	JJ	130,000	260,000	06/27/2014	01/01/2040
97712D-E7-7	WISCONSIN ST HEALTH & EDL FACS CORPORATE			2	1FE	23,969,673	108.0200	25,551,894	23,655,000	23,937,497	0	(32,176)	0	0	4.000	3.816	FA	357,453	946,200	08/29/2018	08/15/2047
97712D-J6-4	WISCONSIN ST HEALTH & EDL FACS CORPORATE			2	1FE	6,869,109	110.7500	7,525,666	6,795,000	6,862,283	0	(6,826)	0	0	4.000	3.860	MN	34,730	271,800	04/12/2018	11/15/2043
982674-KA-0	WYANDOTTE CNTY/KANSAS CITY UTI CORPORATE			2	1FE	10,182,622	108.8600	11,158,150	10,250,000	10,193,704	0	(652)	0	0	4.250	4.266	MS	145,208	435,625	07/29/2014	09/01/2039
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						3,001,359,665	XXX	3,373,118,095	2,882,483,275	2,982,497,657	0	(6,746,103)	0	0	XXX	XXX	XXX	36,440,820	130,875,121	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						6,123,208,354	XXX	7,146,292,847	6,549,482,037	6,365,995,411	0	15,182,461	0	0	XXX	XXX	XXX	49,889,462	225,854,154	XXX	XXX
00023*-BC-6	AAA Cooper Transportation Senior Note			4	3	3,542,857	102.0000	3,613,713	3,542,857	3,542,817	0	0	0	0	4.360	4.383	JAJO	32,610	154,469	10/15/2013	10/15/2023
00023*-BE-2	AAA Cooper Transportation Senior Note			4	3	2,450,000	102.4100	2,508,941	2,450,000	2,450,000	0	0	0	0	4.400	4.423	JAJO	22,758	107,800	12/11/2015	01/15/2026
00023*-BF-9	AAA Cooper Transportation Senior Unsecur			4	3	10,000,000	101.7800	10,177,505	10,000,000	10,000,000	0	0	0	0	4.050	4.069	JAJO	85,500	405,000	12/01/2017	01/15/2028
00037B-AB-8	ABB FINANCE USA INC CORPORATE				1FE	27,956,866	102.1000	28,759,896	28,169,000	28,070,589	0	39,156	0	0	2.875	3.028	MN	119,229	809,859	12/20/2018	05/08/2022
00037B-AC-6	ABB FINANCE USA INC CORPORATE	LS			1FE	7,139,970	120.4500	8,431,701	7,000,000	7,136,432	0	(3,531)	0	0	4.375	4.239	MN	45,087	306,250	01/08/2019	05/08/2042
00038A-AB-9	ABB TREASURY CENTER USA INC CORPORATE				1FE	9,278,491	103.0300	8,958,576	8,695,000	8,812,028	0	(77,552)	0	0	4.000	3.047	JD	15,458	347,800	06/21/2013	06/15/2021
00108W-AJ-9	AEP TEXAS INC CORPORATE			2	1FE	10,655,489	110.6200	11,803,729	10,670,000	10,655,149	0	(340)	0	0	4.150	4.158	MN	73,801	221,403	04/29/2019	05/01/2049
0010EP-AF-5	AEP TEXAS CENTRAL CO CORP				2FE	1,545,524	134.1200	1,663,079	1,240,000	1,493,996	0	(13,883)	0	0	6.650	4.558	FA	31,152	82,460	01/12/2016	02/15/2033
001118-AA-2	Aes Hawaii, Inc. Senior Note			4	5	2,084,542	100.4700	2,308,399	2,297,586	2,209,234	0	29,640	0	0	6.870	9.980	MJSD	438	157,844	12/02/2015	06/30/2022
00115A-AE-9	AEP TRANSMISSION CO LLC CORPORATE	LS		2	1FE	4,296,040	103.8300	4,464,643	4,300,000	4,296,955	0	380	0	0	3.100	3.111	JD	11,108	133,300	05/24/2017	12/01/2026
00115A-AF-6	AEP TRANSMISSION CO LLC CORPORATE			2	1FE	100,708	110.1300	110,133	100,000	100,670	0	(14)	0	0	4.000	3.959	JD	333	4,000	05/24/2017	12/01/2046
00115A-AJ-8	AEP TRANSMISSION CO LLC CORPORATE	LS		2	1FE	15,538,453	115.1700	17,235,103	14,965,000	15,535,576	0	(2,280)	0	0	4.250	4.014	MS	187,270	506,779	10/18/2019	09/15/2048
00115A-AL-3	AEP TRANSMISSION CO LLC CORPORATE	LS		2	1FE	1,881,148	97.5500	1,848,491	1,895,000	1,881,176	0	29	0	0	3.150	3.188	MS	18,239	0	09/09/2019	09/15/2049
001192-AD-5	SOUTHERN COMPANY GAS CAPITAL C AGL CAPIT				2FE	9,981,900	126.6500	12,665,409	10,000,000	9,986,268	0	520	0	0	6.000	6.013	AO	150,000	600,000	09/22/2004	10/01/2034
00120B-AA-1	AES US Wind Generation Holding Debt in a			4	3	49,383,765	103.7900	51,256,560	49,383,765	49,383,765	0	0	0	0	4.250	4.276	MJSD	5,830	2,098,810	12/09/2016	06/30/2032
00120B-AB-9	AES US Wind Generation Holding Debt in a			4	3	2,806,594	100.0000	2,806,594	2,806,594	2,806,594	0	0	0	0	3.496	3.779	MJSD	288	119,648	05/01/2018	06/30/2021
00122#-AA-7	AEW Core Property Tr Hld LP Senior Unsec			4	2	70,800,000	109.1000	77,245,358	70,800,000	70,800,000	0	0	0	0	4.230	4.230	MON	58,233	2,994,840	09/24/2018	09/24/2028
00122B-AA-9	AES Southland Energy, LLC Senior Secure			4	2PL	103,120,000	103.2600	106,483,556	103,120,000	103,120,000	0	0	0	0	4.500	4.525	FMAN	399,590	4,513,970	02/28/2019	02/29/2040
00124#-AF-4	Ag Processing Inc Senior Note				2	8,626,058	102.6000	8,592,552	8,375,000	8,427,377	0	(40,154)	0	0	5.080	4.568	JAJO	106,363	425,450	08/19/2014	04/01/2021
00124#-AG-2	Ag Processing Inc Senior Note				2	2,500,000	106.8400	2,670,956	2,500,000	2,500,000	0	0	0	0	5.290	5.324	JAJO	33,063	132,250	04/01/2011	04/03/2023
00138C-AK-4	AIG GLOBAL FUNDING CORPORATE				1FE	9,806,770	100.4600	9,840,544	9,795,000	9,806,502	0	(268)	0	0	2.300	2.251	JJ	112,017	0	11/15/2019	07/01/2022
00164V-AC-7	AMC NETWORKS INC CORPORATE			2	3FE	3,006,960	101.0200	3,248,857	3,216,000	3,137,144	0	23,841	0	0	4.750	5.662	JD	6,789	152,760	09/12/2013	12/15/2022
00164V-AD-5	AMC NETWORKS INC CORPORATE	LS		2	3FE	9,949,250	102.1400	10,009,463	9,800,000	9,863,114	0	(26,368)	0	0	5.000	4.691	AO	122,500	490,000	07/20/2016	04/01/2024
00168@-AE-6	ALS Testing Services Group Inc Senior No				2Z	10,440,000	104.1900	10,877,570	10,440,000	10,440,000	0	0	0	0	4.790	4.790	JJ	225,034	500,076	07/19/2011	07/19/2022
00173*-AB-7	ALS Testing Services Group Inc Senior No				2	14,479,984	101.8100	14,674,256	14,413,994	14,703,869	0	0	4,118,371	5,136,967	4.960	4.960	JD	47,662	698,387	12/07/2010	12/07/2020
00173*-AE-1	ALS Testing Services Group Inc Senior No				2	4,764,038	102.7100	4,622,127	4,500,000	4,592,639	0	(34,283)	0	0	4.170	3.321	JJ	84,443	187,650	08/19/2014	07/19/2022
001814-AQ-5	ANR Pipeline Company DEBENTURES				2FE	3,723,000	115.3500	4,325,700	3,750,000	3,741,658	0	1,579	0	0	7.375	7.435	FA	104,479	276,563	02/14/1994	02/15/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
001814-C*-1	ANR Pipeline Company Senior Unsecured No				2	67,895,000	107.6900	73,117,784	67,895,000	67,895,000	0	0	0	0	4.140	4.140	JD	163,966	2,810,853	06/10/2016	06/10/2026
001957-BD-0	AT&T CORP SENIOR NOTES				2FE	21,759,802	150.1900	34,543,718	23,000,000	22,739,285	0	7,515	0	0	8.750	8.886	MN	257,153	2,012,500	10/28/2008	11/15/2031
00206R-BA-9	AT&T INC CORPORATE				2FE	3,104,250	122.9900	3,843,358	3,125,000	3,106,889	0	418	0	0	5.550	5.596	FA	65,521	173,438	08/15/2011	08/15/2041
00206R-CG-5	AT&T INC CORPORATE			2	2FE	1,884,514	114.0900	2,286,447	2,004,000	1,892,829	0	2,215	0	0	4.800	5.203	JD	4,275	96,192	12/07/2015	06/15/2044
00206R-DF-6	AT&T INC CORP			2	2FE	8,075,108	128.7000	9,839,215	7,645,000	8,039,066	0	(10,257)	0	0	6.000	5.573	FA	173,287	458,700	03/21/2016	08/15/2040
00206R-DJ-8	AT&T INC CORPORATE	LS		2	2FE	15,280,000	110.5100	16,576,820	15,000,000	15,277,413	0	(2,587)	0	0	4.500	4.384	MS	210,000	337,500	06/27/2019	03/09/2048
00206R-DK-5	AT&T INC CORPORATE	LS		2	2FE	55,472,514	111.0500	69,811,607	62,864,000	55,760,806	0	100,103	0	0	4.550	5.316	MS	889,875	2,860,312	12/20/2016	03/09/2049
00206R-GG-1	AT&T INC CORPORATE				2FE	3,449,013	119.5800	3,408,018	2,850,000	3,362,323	0	(79,111)	0	0	7.000	3.518	AO	49,875	199,500	11/26/2018	10/01/2025
00206R-GT-3	AT&T INC CORPORATE				2FE	9,435,150	132.8700	9,965,102	7,500,000	9,312,149	0	(112,380)	0	0	7.125	4.491	JD	23,750	534,375	11/26/2018	12/15/2031
00206R-GV-8	AT&T INC CORPORATE				2FE	13,715,340	143.8600	13,743,959	9,554,000	13,422,888	0	(267,176)	0	0	8.750	4.175	MS	278,658	835,975	11/26/2018	03/01/2031
00206R-HL-9	AT&T INC CORP				2FE	2,859,499	103.9300	2,962,024	2,850,000	2,857,533	0	24,928	0	0	4.000	4.248	JJ	52,567	57,000	06/05/2019	01/15/2022
00206R-HN-5	AT&T INC CORPORATE				2FE	5,518,783	118.3300	6,265,630	5,295,000	5,486,261	0	(32,521)	0	0	9.150	7.805	FA	201,872	242,246	06/05/2019	02/01/2023
00206R-HZ-8	AT&T INC CORP				2FE	17,514,137	138.3500	21,977,185	15,885,000	17,459,271	0	(54,865)	0	0	7.625	6.373	AO	255,704	605,616	06/05/2019	04/15/2031
00206R-JA-1	AT&T INC CORPORATE				2FE	9,246,364	140.5400	11,946,049	8,500,000	9,222,901	0	(23,463)	0	0	7.700	6.674	MN	109,083	327,250	06/05/2019	05/01/2032
00206R-JD-5	AT&T INC CORP				2FE	4,434,339	123.6300	5,254,397	4,250,000	4,431,664	0	(2,675)	0	0	6.200	5.836	MS	77,586	131,750	06/05/2019	03/15/2040
00206R-JE-3	AT&T INC CORP				2FE	7,787,625	127.5200	9,717,069	7,620,000	7,785,360	0	(2,265)	0	0	6.100	5.910	JJ	214,334	232,410	06/05/2019	07/15/2040
00206R-JF-0	AT&T INC CORP				2FE	842,232	130.2400	1,041,898	800,000	841,660	0	(572)	0	0	6.250	5.819	MS	12,778	25,000	06/05/2019	03/29/2041
00206R-JG-8	AT&T INC CORP				2FE	1,192,067	118.1000	1,417,249	1,200,000	1,192,154	0	87	0	0	5.375	5.426	AO	13,617	32,250	06/05/2019	10/15/2041
00206R-JJ-2	AT&T INC CORPORATE				2FE	9,060,645	117.7200	10,653,673	9,050,000	9,073,392	0	12,747	0	0	5.350	5.330	JD	21,519	242,088	06/05/2019	12/15/2043
002474-A#-1	AZZ Inc Senior Note				2	18,719,698	103.0100	18,942,984	18,390,000	18,449,167	0	(54,299)	0	0	5.420	5.101	JJ	445,763	996,738	08/19/2014	01/20/2021
002568-AB-5	Aaron's Inc / Aaron Invt Co Senior Note			4	3	14,569,200	101.2300	14,749,008	14,569,200	14,569,200	0	0	0	0	4.750	4.776	JAJO	148,019	692,037	04/14/2014	04/14/2021
002819-AC-4	ABBOTT LABS CORPORATE	LS			1FE	14,586,534	141.4700	17,827,611	12,602,000	14,215,338	0	(51,373)	0	0	6.150	5.047	MN	66,738	775,023	05/13/2019	11/30/2037
002824-AV-2	ABBOTT LABORATORIES CORPORATE	LS			1FE	33,658,878	139.7800	37,559,510	26,870,000	32,516,327	0	(186,967)	0	0	6.000	4.350	AO	403,050	1,565,100	05/10/2019	04/01/2039
002824-AY-6	ABBOTT LABORATORIES CORPORATE	LS			1FE	28,755,317	132.1000	36,526,209	27,650,000	28,686,187	0	(32,844)	0	0	5.300	4.990	MN	138,404	1,465,450	01/16/2018	05/27/2040
002824-BH-2	ABBOTT LABORATORIES CORPORATE	LS		2	1FE	44,351,621	131.1200	53,432,832	40,751,000	44,249,264	0	(69,704)	0	0	4.900	4.350	MN	171,947	1,996,799	08/30/2018	11/30/2046
002824-BM-1	ABBOTT LABORATORIES CORPORATE			2	1FE	483,899	108.8700	522,561	480,000	482,688	0	(444)	0	0	3.875	3.758	MS	5,477	18,600	03/22/2017	09/15/2025
002824-BN-9	ABBOTT LABORATORIES CORPORATE	LS		2	1FE	730,741	125.6200	837,921	667,000	726,571	0	(1,550)	0	0	4.750	4.140	AO	6,689	31,683	03/22/2017	04/15/2043
00287Y-AL-3	ABBVIE INC CORPORATE				2FE	8,008,466	102.1000	8,301,615	8,131,000	8,076,076	0	18,095	0	0	2.900	3.149	MN	36,025	235,799	02/02/2016	11/06/2022
00287Y-AM-1	ABBVIE INC CORPORATE				2FE	26,846,466	108.2900	30,464,262	28,133,000	26,969,252	0	27,737	0	0	4.400	4.696	MN	189,116	1,237,852	01/07/2016	11/06/2042
00287Y-AQ-2	ABBVIE INC CORPORATE	LS		2	2FE	4,920,819	105.6300	4,999,549	4,733,000	4,908,600	0	(12,219)	0	0	3.600	2.817	MN	22,245	85,194	08/08/2019	05/14/2025
00287Y-AS-8	ABBVIE INC CORPORATE	LS		2	2FE	24,657,750	111.5900	27,896,601	25,000,000	24,681,076	0	6,323	0	0	4.700	4.787	MN	153,403	1,175,000	11/30/2015	05/14/2045
00287Y-AT-6	ABBVIE INC CORPORATE	LS		2	2FE	8,554,781	100.1500	8,603,155	8,590,000	8,586,970	0	7,203	0	0	2.500	2.588	MN	28,037	214,750	05/05/2015	05/14/2020
00287Y-AW-9	ABBVIE INC CORPORATE			2	2FE	21,852,160	107.8700	23,730,658	22,000,000	21,860,453	0	2,703	0	0	4.450	4.491	MN	127,814	979,000	05/09/2016	05/14/2046
00287Y-AY-5	ABBVIE INC CORPORATE	LS		2	2FE	5,102,650	103.5400	5,177,181	5,000,000	5,099,561	0	(3,089)	0	0	3.200	2.840	MN	20,889	80,000	10/16/2019	05/14/2026
00287Y-BD-0	ABBVIE INC CORPORATE	LS		2	2FE	8,778,855	115.3600	9,805,790	8,500,000	8,776,891	0	(1,964)	0	0	4.875	4.665	MN	54,099	195,000	11/21/2019	11/14/2048
00287Y-BJ-7	ABBVIE INC CORP FLOATER				2FE	12,000,000	100.1800	12,022,223	12,000,000	12,000,000	0	0	0	0	2.355	2.306	FMAN	32,180	0	11/12/2019	11/19/2021
00287Y-BN-8	ABBVIE INC CORP FLOATER				2FE	17,000,000	100.4400	17,075,470	17,000,000	17,000,000	0	0	0	0	2.545	2.545	FMAN	49,267	0	11/12/2019	11/21/2022
00287Y-BR-9	ABBVIE INC CORPORATE	LS		2	2FE	4,335,198	104.9900	4,462,067	4,250,000	4,334,771	0	(426)	0	0	4.050	3.901	MN	19,125	0	11/21/2019	11/21/2039
00287Y-BS-7	ABBVIE INC CORPORATE	LS		2	2FE	2,412,449	106.0600	2,566,610	2,420,000	2,412,369	0	(80)	0	0	4.250	4.268	MN	11,428	0	11/13/2019	11/21/2049
00287Y-BT-5	ABBVIE INC CORP FLOATER				2FE	35,000,000	100.1000	35,034,241	35,000,000	35,000,000	0	0	0	0	2.245	2.245	FMAN	89,473	0	11/12/2019	05/21/2021
00404A-AG-4	ACADIA HEALTHCARE CO INC CORPORATE			2	4FE	2,387,000	101.2600	2,417,194	2,387,000	2,387,000	0	0	0	0	5.125	5.125	JJ	61,167	122,334	11/28/2017	07/01/2022
00440E-AH-0	CHUBB INA HOLDINGS INC CORPORATE				1FE	10,033,475	146.2900	10,971,427	7,500,000	9,610,241	0	(87,407)	0	0	6.700	4.290	MN	64,208	502,500	09/10/2014	05/15/2036
00440E-AP-2	CHUBB INA HOLDINGS INC CORPORATE				1FE	9,925,350	102.0000	10,200,333	10,000,000	9,971,921	0	8,062	0	0	2.700	2.791	MS	81,000	270,000	08/26/2013	03/13/2023
00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE	LS			1FE	10,539,262	116.1700	12,719,638	10,949,000	10,589,993	0	8,760	0	0	4.150	4.376	MS	136,315	454,384	12/14/2015	03/13/2043
00440E-AR-8	CHUBB INA HOLDINGS INC CORPORATE				1FE	5,421,978	105.4100	5,692,014	5,400,000	5,410,542	0	(2,236)	0	0	3.350	3.301	MN	23,115	180,900	07/08/2014	05/15/2024
00440E-AS-6	CHUBB INA HOLDINGS INC CORPORATE				1FE	6,563,674	105.2300	6,903,278	6,560,000	6,562,317	0	(438)	0	0	3.150	3.142	MS	60,844	206,640	03/15/2017	03/15/2025
00440E-AT-4	CHUBB INA HOLDINGS INC CORPORATE			2	1FE	3,182,212	100.3100	3,109,596	3,100,000	3,115,573	0	(20,703)	0	0	2.300	1.616	MN	11,487	71,300	09/16/2016	11/03/2020
00440E-AU-1	CHUBB INA HOLDINGS INC CORPORATE			2	1FE	13,972,442	102.5800	14,638,805	14,270,000	14,056,456	0	70,214	0	0	2.875	3.431	MN	66,098	410,263	10/18/2018	11/03/2022
00440E-AV-9	CHUBB INA HOLDINGS INC CORPORATE	LS		2	1FE	57,684,762	106.4100	59,873,903	56,266,000	57,606,828	0	(78,787)	0	0	3.350	2.914	MN	303,680	1,359,062	10/18/2019	05/03/2026
00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	LS		2	1FE	66,933,016	121.4700	79,169,365	65,176,000	66,800,107	0	(36,065)	0	0	4.350	4.188	MN	456,775	2,835,156	03/20/2017	11/03/2045
008016-A#-4	The Aerospace Corporation Senior Secured			4	2	9,035,000	108.5100	9,803,774	9,035,000	9,035,000	0	0	0	0	4.760	4.807	MON	27,476	430,066	04/08/2011	04/08/2033
008016-A*-8	The Aerospace Corporation Senior Secured			4	2	12,382,644	115.1900	14,263,745	12,382,644	12,382,644	0	0	0	0	6.510	6.598	MON	62,697	806,110	07/03/2008	07/03/2030
008016-B*-7	The Aerospace Corporation Senior Secured			4	2	3,017,690	103.9800	3,137,823	3,017,690	3,017,690	0	0	0	0	3.900	3.931	MON	9,481	117,690	07/02/2012	04/04/2033
00802#-AB-2	Aerostar Airport Holdings, LLC Sr. Secur			4	3FE	6,104,829	105.8600	6,530,049	6,168,376	6,113,219	0	2,474	0	0	6.750	6.879	MS	114,500	416,365	04/01/2016	03/22/2035
008117-AP-8	AETNA INC CORPORATE			2	2FE	4,647,350	101.6100	5,080,707	5,000,000	4,873,296	0	41,046	0	0	2.750	3.687	MN	17,569	137,500	12/18/2013	11/15/2022
00817Y-AF-5	AETNA INC CORPORATE				2FE	9,989,050	135.7000	13,570,146	10,000,000	9,991,632	0	260	0	0	6.625	6.633	JD	29,444	662,500	07/11/2006	06/15/2036
00817Y-AG-3	AETNA INC CORPORATE				2FE	23,193,674	134.6200	30,918,908	22,968,000	23,152,705	0	(7,851)	0	0	6.750	6.661	JD	68,904	1,550,340	01/01/2013	12/15/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
00817Y-AJ-7	AETNA INC CORPORATE			2	2FE	19,684,400	107.1700	21,433,369	20,000,000	19,724,180	0	6,920	0	0	4.500	4.599	MN	115,000	900,000	06/06/2013	05/15/2042
00817Y-AP-3	AETNA INC CORPORATE			2	2FE	7,004,494	111.0200	7,446,034	6,707,000	6,975,949	0	(6,363)	0	0	4.750	4.472	MS	93,805	318,583	04/04/2017	03/15/2044
00857@-AC-6	Peaker Power Holdings, LLC Senior Secure			4	4	4,697,537	103.4200	4,858,053	4,697,537	4,697,537	0	0	0	0	6.250	6.299	MJSD	816	293,596	12/20/2016	09/30/2024
01029#-AA-9	Alabama Gas Corporation Senior Note				1	10,000,000	101.8900	10,188,714	10,000,000	10,000,000	0	0	0	0	3.860	3.860	JD	9,650	386,000	12/22/2011	12/22/2021
010392-EB-0	ALABAMA POWER SENIOR NOTES				1FE	297,813	110.0800	330,249	300,000	299,483	0	153	0	0	5.875	5.938	JD	1,469	17,625	12/06/2002	12/01/2022
010392-EC-8	ALABAMA POWER DEBENTURES				1FE	4,714,596	127.4500	6,244,992	4,900,000	4,784,051	0	5,295	0	0	5.700	5.954	FA	105,513	279,300	03/06/2014	02/15/2033
010392-EE-4	ALABAMA POWER SENIOR NOTES				1FE	9,477,000	126.2600	12,626,160	10,000,000	9,652,756	0	16,824	0	0	5.600	5.983	MS	164,889	560,000	07/07/2004	03/15/2033
010392-EZ-7	ALABAMA POWER CORPORATE				1FE	6,185,269	137.4000	6,992,171	5,089,000	5,989,013	0	(30,923)	0	0	6.125	4.670	MN	39,829	311,701	04/01/2016	05/15/2038
010392-FB-9	ALABAMA POWER CORPORATE				1FE	14,462,140	137.2700	17,413,697	12,686,000	14,140,916	0	(44,560)	0	0	6.000	5.055	MS	253,720	761,160	04/27/2015	03/01/2039
010392-FD-5	ALABAMA POWER CORPORATE				1FE	11,150,377	125.7500	14,024,111	11,152,000	11,151,325	0	(271)	0	0	5.500	5.497	MS	180,600	613,360	04/27/2015	03/15/2041
010392-FF-0	ALABAMA POWER CORPORATE				1FE	18,929,050	121.2900	22,923,635	18,900,000	18,924,496	0	(690)	0	0	5.200	5.189	JD	81,900	982,800	04/27/2015	06/01/2041
010392-FG-8	ALABAMA POWER CORPORATE				1FE	3,412,461	107.9100	3,793,008	3,515,000	3,428,133	0	2,319	0	0	4.100	4.274	JJ	66,453	144,115	04/04/2012	01/15/2042
010392-FK-9	ALABAMA POWER CORPORATE	LS			1FE	12,728,875	105.6400	13,484,752	12,765,000	12,748,986	0	3,679	0	0	3.550	3.584	JD	37,763	453,158	12/03/2013	12/01/2023
010392-FL-7	ALABAMA POWER CORPORATE			2	1FE	777,036	111.4500	880,438	790,000	777,840	0	275	0	0	4.150	4.251	FA	12,385	32,785	12/19/2016	08/15/2044
010392-FM-5	ALABAMA POWER CORPORATE			2	1FE	15,923,107	106.2000	18,224,842	17,160,000	16,017,204	0	25,258	0	0	3.750	4.180	MS	214,500	643,500	01/12/2016	03/01/2045
010392-FP-8	ALABAMA POWER CORPORATE			2	1FE	11,324,076	113.8400	12,978,344	11,400,000	11,329,302	0	1,446	0	0	4.300	4.340	JJ	243,738	490,200	01/08/2016	01/02/2046
010392-FT-0	ALABAMA POWER CORPORATE			2	1FE	3,210,724	102.4600	3,273,516	3,195,000	3,210,582	0	(142)	0	0	3.450	3.423	AO	31,844	0	10/22/2019	10/01/2049
013817-AJ-0	ARCONIC INC CORPORATE	LS			3FE	5,922,273	114.0200	6,784,260	5,950,000	5,936,055	0	1,504	0	0	5.900	5.940	FA	146,271	351,050	01/23/2007	02/01/2027
013817-AQ-4	ARCONIC INC CORPORATE	LS			3FE	6,063,954	106.6100	6,480,713	6,079,000	6,074,126	0	1,830	0	0	5.870	5.906	FA	126,875	356,837	12/15/2010	02/23/2022
01400E-AA-1	ALCON FINANCE CORP CORPORATE			2	2FE	13,433,580	101.8000	13,742,462	13,500,000	13,435,603	0	2,023	0	0	2.750	2.828	MS	101,063	0	09/16/2019	09/23/2026
014482-B#-9	Alexander & Baldwin, Inc. Series D Senio			4	2	2,196,704	100.6600	2,051,286	2,037,750	2,043,142	0	(14,273)	0	0	6.900	5.447	MS	43,744	142,439	12/01/2010	03/09/2020
01449*-AA-5	Alexander & Baldwin, LLC Senior Note			4	2	11,400,000	105.9000	12,072,082	11,400,000	11,400,000	0	0	0	0	5.530	5.528	JJ	273,182	640,680	07/25/2013	07/25/2024
01449*-AB-3	Alexander & Baldwin, LLC Senior Note			4	2	20,493,000	107.1400	21,955,080	20,493,000	20,493,000	0	0	0	0	5.550	5.549	JJ	492,857	1,155,805	07/25/2013	01/25/2026
01449*-AC-1	Alexander & Baldwin, LLC Senior Note			4	2	23,000,000	106.2100	24,428,973	23,000,000	23,000,000	0	0	0	0	5.560	5.559	JJ	554,147	1,299,500	07/25/2013	07/25/2026
01449*-AF-4	Alexander & Baldwin, LLC Senior Unsecure			4	2	3,500,000	101.1000	3,538,367	3,500,000	3,500,000	0	0	0	0	3.880	3.879	JD	377	137,219	12/31/2015	12/31/2027
01449*-AH-0	Alexander & Baldwin, LLC Senior Unsecure				2	25,000,000	102.0400	25,509,698	25,000,000	25,000,000	0	0	0	0	4.160	4.160	JD	66,444	1,053,194	12/08/2017	12/08/2028
01449*-AJ-6	Alexander & Baldwin, LLC Senior Unsecure				2	666,667	105.1500	701,012	666,667	666,667	0	0	0	0	4.660	4.660	AO	6,300	31,604	04/18/2018	04/18/2025
01449*-AK-3	Alexander & Baldwin, LLC Senior Unsecure				2	2,300,000	106.2300	2,443,337	2,300,000	2,300,000	0	0	0	0	4.810	4.810	AO	22,433	112,483	04/18/2018	04/18/2027
01449*-AL-1	Alexander & Baldwin, LLC Senior Unsecure				2	1,200,000	106.9600	1,283,495	1,200,000	1,200,000	0	0	0	0	4.890	4.890	AO	11,899	59,647	04/18/2018	04/18/2028
015823-A*-8	Algonquin Gas Transmission LLC Senior Un				1IF	134,500,000	100.3200	134,928,538	134,500,000	134,500,000	0	0	0	0	3.240	3.240	FA	1,767,330	0	08/05/2019	08/05/2029
017175-AD-2	ALLEGHANY CORP CORPORATE			2	2FE	478,385	115.5900	577,942	500,000	479,870	0	394	0	0	4.900	5.190	MS	7,214	24,500	12/07/2015	09/15/2044
017475-AC-8	ALLEGIANCE CORP DEBENTURES				2FE	10,826,383	119.2000	12,754,137	10,700,000	10,752,477	0	(6,070)	0	0	7.000	6.905	AO	158,122	749,000	02/20/1997	10/15/2026
01753R-AA-5	Allen County Ind Econ Dev Rev Senior Sec			4	2	9,366,748	103.2000	9,666,162	9,366,748	9,366,748	0	0	0	0	3.600	3.599	JJ	160,171	337,203	12/31/2012	01/10/2033
01886*-AA-5	Alliant Energy Corp Svcs Inc. Senior Not				2	2,366,700	101.6900	2,406,717	2,366,700	2,366,700	0	0	0	0	3.450	3.450	MS	23,135	81,651	09/19/2012	09/19/2022
020002-AP-6	ALLSTATE CORP SENIOR NOTES				1FE	2,021,740	128.5000	2,570,027	2,000,000	2,014,248	0	(712)	0	0	6.125	6.044	JD	5,444	122,500	09/12/2003	12/15/2032
020002-AS-0	ALLSTATE CORP BOND	LS			1FE	38,197,058	128.4700	48,975,072	38,121,000	38,205,498	0	(5,252)	0	0	5.550	5.523	MN	305,603	2,115,716	09/23/2010	05/09/2035
020002-AT-8	ALLSTATE CORP CORPORATE	LS			1FE	14,622,150	135.4100	20,311,601	15,000,000	14,714,712	0	9,856	0	0	5.950	6.135	AO	223,125	892,500	07/28/2006	04/01/2036
020002-AZ-4	ALLSTATE CORP CORPORATE	LS			1FE	19,266,946	104.0200	20,029,600	19,256,000	19,259,422	0	(1,011)	0	0	3.150	3.144	JD	26,958	606,564	12/11/2013	06/15/2023
020002-BA-8	ALLSTATE CORP CORP				1FE	68,797,954	119.9400	80,847,403	67,405,000	68,647,366	0	(32,320)	0	0	4.500	4.370	JD	134,810	3,033,225	11/18/2015	06/15/2043
020002-BG-5	ALLSTATE CORP CORPORATE	LS		2	1FE	3,063,498	111.7200	3,446,431	3,085,000	3,063,777	0	280	0	0	3.850	3.889	FA	66,315	0	06/05/2019	08/10/2049
02112#-AF-4	Alsco Inc. Senior Unsecured Note			4	1	35,057,400	101.0700	35,431,991	35,057,400	35,057,400	0	0	0	0	3.350	3.363	JAJO	247,934	1,174,423	01/15/2015	01/15/2025
02112#-AG-2	Alsco Inc. Senior Unsecured Note			4	1	48,500,000	101.0300	48,997,848	48,500,000	48,500,000	0	0	0	0	3.250	3.263	JAJO	324,007	1,576,250	04/17/2015	04/17/2025
021338-AA-2	Alta Realty Investments LLC Senior Secur			4	3	10,577,533	110.0500	11,610,120	10,551,345	10,571,664	0	(1,589)	0	0	7.000	7.020	JAJO	125,151	738,594	04/01/2016	01/31/2031
02343*-AH-5	Amcor Finance USA EURO Series B GTD Sr N				2FE	52,212,233	102.5900	47,344,616	46,148,214	46,148,214	0	0	0	(848,963)	5.000	5.000	MS	769,137	2,302,272	09/01/2010	09/01/2020
023551-AF-1	Hess Corp 7.87500 10/01/2029 BAA1/BBB				3FE	15,089,040	130.0000	16,900,401	13,000,000	14,244,295	0	(89,298)	0	0	7.875	6.529	AO	255,938	1,023,750	05/18/2006	10/01/2029
02360F-AB-2	UNION ELECTRIC CO UNION ELEC CO	LS			1FE	8,173,165	125.3200	8,757,204	6,988,000	7,932,940	0	(35,722)	0	0	5.300	4.204	FA	154,318	370,364	04/12/2012	08/01/2037
02361D-AM-2	AMEREN ILLINOIS CO CORPORATE			2	1FE	31,381,760	119.4700	37,040,754	31,004,000	31,346,203	0	(8,774)	0	0	4.800	4.719	JD	66,142	1,488,192	09/20/2016	12/15/2043
02361D-AN-0	AMEREN ILLINOIS CO CORPORATE			2	1FE	51,467,031	113.4100	58,378,080	51,475,000	51,480,340	0	1,117	0	0	4.300	4.298	JJ	1,106,713	2,188,700	11/21/2019	07/01/2044
02361D-AP-5	AMEREN ILLINOIS CO CORPORATE			2	1FE	2,824,864	104.7900	2,934,026	2,800,000	2,816,007	0	(3,006)	0	0	3.250	3.122	MS	30,333	91,000	12/13/2016	03/01/2025
02361D-AQ-3	AMEREN ILLINOIS CO CORPORATE	LS		2	1FE	3,436,325	114.4600	3,966,141	3,465,000	3,438,059	0	552	0	0	4.150	4.199	MS	42,340	143,798	12/08/2015	03/15/2046
02361D-AR-1	AMEREN ILLINOIS CO CORPORATE			2	1FE	2,836,453	107.3500	3,199,104	2,980,000	2,840,056	0	2,696	0	0	3.700	3.980	JD	9,188	110,260	08/31/2018	12/01/2047
02361D-AS-9	AMEREN ILLINOIS CO CORPORATE			2	1FE	2,615,197	109.6800	2,813,409	2,565,000	2,610,634	0	(4,563)	0	0	3.800	3.546	MN	12,455	97,470	01/14/2019	05/15/2028
02361D-AT-7	AMEREN ILLINOIS CO CORPORATE			2	1FE	24,991,551	122.1000	28,718,237	23,520,000	24,965,481	0	(26,070)	0	0	4.500	4.132	MS	311,640	864,375	04/26/2019	03/15/2049
024010-AD-1	American Assets Trust, L.P. Senior Unsec				2	15,000,000	105.7400	15,861,485	15,000,000	15,000,000	0	0	0	0	4.290	4.313	JAJO	109,038	643,500	03/01/2017	03/01/2027
024010-AG-4	American Assets Trust, L.P. Senior Unsec				2IF	6,970,000	102.8800	7,170,371	6,970,000	6,970,000	0	0	0	0	3.910	3.910	JJ	114,310	0	07/30/2019	07/30/2030
02507*-AB-0	American Century Companies Inc Senior No				2	13,000,000	103.0200	13,393,027	13,000,000	13,000,000	0	0	0	0	5.580	5.580	MS	225,680	725,400	03/09/2011	03/09/2021
02507*-AD-6	American Century Companies Inc Senior Un				2	9,650,000	103.8800	10,024,444	9,650,000	9,650,000	0	0	0	0	3.970	3.970	AO	69,172	383,105	10/26/2017	10/26/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
025816-AZ-2	AMERICAN EXPRESS CO CORPORATE				1FE	26,688,311	158.8200	29,535,487	18,597,000	25,083,103	0	(210,468)	0	0	8.150	5.170	MS	429,436	1,515,656	08/25/2010	03/19/2038
025816-BF-5	AMERICAN EXPRESS CO CORP	LS			1FE	30,565,375	118.0400	37,946,385	32,147,000	30,743,485	0	32,391	0	0	4.050	4.344	JD	101,263	1,301,954	12/07/2015	12/03/2042
025816-BR-9	AMERICAN EXPRESS CO CORPORATE			2	1FE	12,407,909	103.4100	13,205,283	12,770,000	12,490,214	0	61,695	0	0	3.000	3.490	AO	64,914	330,000	12/09/2019	10/30/2024
025816-BS-7	AMERICAN EXPRESS CO CORPORATE			2	1FE	14,864,250	103.7800	15,566,271	15,000,000	14,905,504	0	27,642	0	0	3.400	3.612	FA	175,667	510,000	06/27/2018	02/27/2023
025816-BW-8	AMERICAN EXPRESS CO CORPORATE	LS		2	1FE	21,064,950	105.6100	21,121,413	20,000,000	21,033,440	0	(31,510)	0	0	3.700	2.161	FA	304,222	0	11/19/2019	08/03/2023
025816-CC-1	AMERICAN EXPRESS CO CORPORATE			2	1FE	8,040,920	104.6900	8,063,235	7,702,000	8,036,575	0	(4,345)	0	0	3.400	2.273	FA	93,836	0	12/09/2019	02/22/2024
025816-CF-4	AMERICAN EXPRESS CO CORPORATE			2	1FE	46,718,439	104.2300	47,334,722	45,414,000	46,636,282	0	(82,156)	0	0	3.125	2.658	MN	161,630	709,594	07/24/2019	05/20/2026
0258M0-DT-3	AMERICAN EXPRESS CREDIT CORPORATE			2	1FE	3,645,975	100.1600	3,690,035	3,684,000	3,680,618	0	7,973	0	0	2.375	2.599	MN	8,506	87,495	06/17/2015	05/26/2020
0258M0-EL-9	AMERICAN EXPRESS CREDIT CORPORATE	LS		2	1FE	6,973,283	106.7800	7,431,947	6,960,000	6,971,236	0	(1,517)	0	0	3.300	3.272	MN	37,004	229,680	01/12/2018	05/03/2027
026351-AU-0	AMERICAN GENERAL CORP NOTES				2FE	3,338,148	123.1200	8,126,072	6,600,000	4,573,540	0	214,213	0	0	7.500	15.352	JJ	228,250	495,000	09/25/2002	07/15/2025
02665W-CG-4	AMERICAN HONDA FINANCE CORPORA CORP FLOA				1FE	45,000,000	100.0700	45,030,724	45,000,000	45,000,000	0	0	0	0	2.154	2.545	MJSD	43,073	1,248,016	07/11/2018	06/16/2020
02665W-CN-9	AMERICAN HONDA FINANCE CORPORA CORP FLOA				1FE	44,250,000	100.0700	44,281,817	44,250,000	44,250,000	0	0	0	0	2.181	2.372	MJSD	58,964	1,246,618	10/03/2018	12/10/2021
02665W-CR-0	AMERICAN HONDA FINANCE CORPORA CORP FLOA				1FE	6,000,000	100.3000	6,018,121	6,000,000	6,000,000	0	0	0	0	2.497	2.609	JAJO	35,374	133,962	01/10/2019	01/08/2021
026874-AZ-0	AMERICAN INTL GROUP INC CORPORATE				2FE	6,590,904	133.4400	7,272,257	5,450,000	6,380,687	0	(37,403)	0	0	6.250	4.731	MN	56,771	340,625	04/01/2016	05/01/2036
026874-DA-2	AMERICAN INTL GROUP INC CORPORATE	LS		2	2FE	14,625,818	115.3300	17,217,113	14,929,000	14,630,543	0	5,644	0	0	4.500	4.632	JJ	307,911	671,805	09/05/2018	07/16/2044
026874-DB-0	AMERICAN INTL GROUP INC CORPORATE			2	2FE	15,928,000	109.9700	17,595,462	16,000,000	15,931,417	0	809	0	0	4.375	4.399	JJ	322,778	700,000	01/12/2015	01/15/2055
026874-DE-4	AMERICAN INTL GROUP INC CORPORATE			2	2FE	6,232,270	115.7700	6,656,830	5,750,000	6,191,865	0	(21,079)	0	0	4.700	4.014	JJ	128,369	270,250	01/16/2018	07/10/2035
026874-DF-1	AMERICAN INTL GROUP INC CORPORATE			2	2FE	8,907,356	120.1200	10,224,433	8,512,000	8,903,191	0	(4,397)	0	0	4.800	4.487	JJ	194,074	315,312	06/27/2019	07/10/2045
026874-DL-8	AMERICAN INTL GROUP INC CORPORATE	LS		2	2FE	42,177,222	120.9500	50,708,814	41,925,000	42,178,032	0	370	0	0	4.750	4.707	AO	497,859	1,820,438	09/20/2019	04/01/2048
02860#-AB-7	American National Red Cross Series A Sen			4	1	71,250,000	107.0900	76,301,539	71,250,000	71,250,000	0	0	0	0	5.850	5.849	MS	1,238,859	4,168,125	09/14/2009	09/14/2023
02860#-AC-5	American National Red Cross Series B Sen			4	1	6,560,000	120.4700	7,902,700	6,560,000	6,560,000	0	0	0	0	5.730	5.730	AO	63,692	375,888	04/30/2010	04/30/2030
02860#-AD-3	American National Red Cross Senior Note			4	1	29,200,000	107.3400	31,341,917	29,200,000	29,200,000	0	0	0	0	3.830	3.829	JD	80,770	1,118,360	06/05/2013	06/06/2033
029163-AD-4	DUKE ENERGY FLORIDA LLC SENIOR NOTES				1FE	2,990,629	127.5400	3,826,207	3,000,000	2,995,798	0	429	0	0	7.450	7.475	JD	9,933	223,500	03/14/1997	12/15/2026
02918*-AC-1	American Railcar Leasing LLC Senior Secu			4	1PL	3,124,111	100.4200	3,137,190	3,124,111	3,124,111	0	0	0	0	3.600	3.627	MON	9,372	113,718	10/26/2015	10/01/2020
029618-AA-9	Overseas Shpholding Group, Inc Senior Se			4	4	13,308,642	101.3200	13,484,316	13,308,642	13,308,642	0	0	0	0	6.690	6.945	MON	74,196	936,054	12/21/2018	12/21/2023
03040W-AD-7	AMERICAN WATER CAPITAL CORP. CORPORATE				1FE	9,174,100	141.7800	14,177,772	10,000,000	9,322,034	0	18,186	0	0	6.593	7.277	AO	139,186	659,300	06/11/2008	10/15/2037
03063#-AC-8	Americold Rlty Op Partnrshp LP Senior Un				2FE	17,450,000	106.6200	18,604,771	17,450,000	17,450,000	0	0	0	0	4.100	4.100	JJ	465,043	0	05/07/2019	01/08/2030
03076C-AF-3	AMERIPRISE FINANCIAL INC CORPORATE				1FE	591,339	107.0500	620,902	580,000	584,827	0	(1,171)	0	0	4.000	3.761	AO	4,898	23,200	11/07/2013	10/15/2023
03083#-AF-7	AmeriMark Holdings, LLC PIK Note for Sen				5	3,289,665	81.7800	3,901,168	4,770,235	3,289,750	0	(899)	0	0	10.000	0.932	MJSD	0	0	12/14/2019	03/08/2022
031100-H#-0	Ametek Inc Senior Unsecured Note				2	26,482,500	105.0900	28,361,209	26,987,387	26,987,387	0	0	0	(496,472)	1.530	1.530	AO	69,965	411,316	10/31/2016	10/31/2028
031100-K#-6	Ametek Inc Senior Note				2	29,411,765	104.5500	29,690,767	28,398,823	28,398,823	0	0	0	502,698	2.440	2.440	JD	21,173	683,334	12/20/2011	12/20/2021
031162-AW-0	AMGEN INC CORPORATE				2FE	13,054,725	136.0800	15,860,257	11,655,000	12,766,714	0	(37,368)	0	0	6.375	5.515	JD	61,917	743,006	05/19/2010	06/01/2037
031162-BA-7	AMGEN INC CORPORATE	LS			2FE	5,969,406	136.3400	6,815,373	4,999,000	5,784,931	0	(23,915)	0	0	6.400	5.101	FA	133,307	319,936	07/16/2010	02/01/2039
031162-BC-3	AMGEN INC CORPORATE				2FE	16,707,525	126.8300	21,180,146	16,700,000	16,704,801	0	(171)	0	0	5.750	5.747	MS	282,740	960,250	03/15/2010	03/15/2040
031162-BE-9	AMGEN INC CORPORATE				2FE	6,842,361	119.5900	7,438,345	6,220,000	6,751,016	0	(14,464)	0	0	4.950	4.339	AO	76,973	307,890	10/31/2012	10/01/2041
031162-BH-2	AMGEN INC CORPORATE			2	2FE	4,975,500	127.3100	6,365,707	5,000,000	4,978,415	0	463	0	0	5.650	5.684	JD	12,556	282,500	06/27/2011	06/15/2042
031162-BM-1	AMGEN INC CORPORATE	LS		2	2FE	14,958,000	103.1500	15,471,861	15,000,000	14,990,345	0	4,607	0	0	3.875	3.909	MN	74,271	581,250	11/07/2011	11/15/2021
031162-BZ-2	AMGEN INC CORPORATE	LS		2	2FE	13,003,188	112.1400	15,475,484	13,800,000	13,056,907	0	14,859	0	0	4.400	4.768	MN	101,200	607,200	02/17/2016	05/01/2045
031162-CD-0	AMGEN INC CORPORATE	LS		2	2FE	4,507,798	116.4400	5,125,649	4,402,000	4,504,385	0	(2,102)	0	0	4.563	4.411	JD	8,927	200,863	12/19/2017	06/15/2048
031162-CF-5	AMGEN INC CORPORATE			2	2FE	47,904,411	117.7200	53,263,594	45,244,000	47,896,923	0	(14,166)	0	0	4.663	4.312	JD	93,766	1,396,895	10/24/2019	06/15/2051
03210#-AG-3	Amplifon USA Inc/Deutsch GMBH Senior Not				2	1,000,000	105.0700	1,050,707	1,000,000	1,000,000	0	0	0	0	4.510	4.510	JJ	18,917	46,975	07/31/2013	07/31/2023
035229-BP-7	ANHEUSER BUSCH COS INC DEBENTURES				2FE	2,198,167	123.8100	2,352,372	1,900,000	2,040,932	0	(13,743)	0	0	6.750	5.582	JD	5,700	128,250	09/23/2002	12/15/2027
035229-BQ-5	ANHEUSER BUSCH COS INC DEBENTURES				2FE	6,351,185	121.8800	7,922,314	6,500,000	6,423,763	0	6,980	0	0	6.500	6.685	JJ	211,250	422,500	05/16/2002	01/01/2028
035229-CF-8	ANHEUSER BUSCH COS INC DEBENTURES				2FE	6,149,181	133.4500	7,272,928	5,450,000	5,865,948	0	(26,033)	0	0	7.550	6.548	AO	102,869	411,475	05/16/2002	10/01/2030
035229-CJ-0	ANHEUSER BUSCH COS INC CORPORATE				2FE	4,896,738	130.9100	5,498,199	4,200,000	4,695,196	0	(26,596)	0	0	6.800	5.493	FA	119,000	285,600	07/30/2010	08/20/2032
035229-CL-5	ANHEUSER BUSCH COS INC BONDS				2FE	24,753,250	123.2500	30,812,687	25,000,000	24,799,309	0	4,279	0	0	6.000	6.066	MN	250,000	1,500,000	11/01/2001	11/01/2041
035229-CM-3	ANHEUSER BUSCH COS INC DEBENTURES				2FE	44,775,188	128.9300	58,463,900	45,347,000	44,872,497	0	8,705	0	0	6.500	6.588	MN	491,259	2,947,555	04/27/2015	05/01/2042
035229-CN-1	ANHEUSER BUSCH COS INC DEBENTURES				2FE	4,219,579	132.4500	5,298,125	4,000,000	4,202,444	0	(4,642)	0	0	6.500	6.072	FA	108,333	260,000	12/07/2015	02/01/2043
03522A-AJ-9	ANHEUSER BUSCH COS LLC / ANHEU CORPORATE			2	2FE	1,828,830	118.9700	2,285,349	1,921,000	1,829,913	0	1,083	0	0	4.900	5.235	FA	39,220	47,065	05/15/2019	02/01/2046
03523T-BF-4	ANHEUSER-BUSCH COS INC CORPORATE				2FE	53,101,414	158.1900	53,901,802	34,074,000	49,769,658	0	(509,684)	0	0	8.200	4.555	JJ	1,288,376	2,794,068	12/07/2015	01/15/2039
03523T-BJ-6	ANHEUSER-BUSCH COS INC CORPORATE	LS			2FE	22,397,647	157.6000	23,083,361	14,647,000	21,167,222	0	(198,156)	0	0	8.000	4.567	MN	149,725	1,171,760	04/27/2015	11/15/2039
03523T-BT-4	ANHEUSER-BUSCH COS INC CORPORATE	LS		2	2FE	674,528	111.9200	716,268	640,000	673,116	0	(611)	0	0	4.439	4.127	AO	6,708	28,410	08/21/2017	10/06/2048
035240-AE-0	ANHEUSER-BUSCH INBEV SA NV CORPORATE				2FE	2,052,095	131.8500	2,637,102	2,000,000	2,046,165	0	(2,088)	0	0	6.625	6.368	FA	50,056	132,500	12/16/2016	08/15/2033
035240-AG-5	ANHEUSER-BUSCH INBEV SA NV CORPORATE				2FE	13,299,460	118.3000	13,898,505	11,748,000	13,184,302	0	(39,504)	0	0	4.950	4.102	JJ	268,148	581,526	12/16/2016	01/15/2042
035240-AN-0	ANHEUSER-BUSCH INBEV SA NV CORPORATE	LS		2	2FE	2,046,450	114.0400	1,995,663	1,750,000	2,046,131	0	(319)	0	0	4.600	3.628	AO	16,994	0	12/11/2019	04/15/2048
035242-AB-2	ANHEUSER-BUSCH INBEV NV CORPORATE				2FE	15,066,825	106.1200	17,528,677	16,517,000	15,229,208	0	31,004	0	0	4.000	4.549	JJ	300,976	660,680	12/07/2015	01/17/2043
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE I CORPORATE				2FE	60,043,151	113.7500	68,577,052	60,287,000	60,067,216	0	4,739	0	0	4.625	4.650	FA	1,161,781	2,788,274	04/27/2015	02/01/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
000000-00-0	AVENGER FLIGHT GROUP, LLC Sr. Secured Te			4	4Z	10,686,539	92.0500	9,836,960	10,686,539	10,686,539	0	0	0	0	9.777	7.570	MJSD	11,132	31,710	12/13/2019	09/25/2025
000000-00-0	AVENGER FLIGHT GROUP, LLC Sr. Secured Te			4	4Z	1,290,447	92.0500	1,187,856	1,290,447	1,290,447	0	0	0	0	17.440	7.597	MJSD	5,125	12	12/13/2019	09/25/2025
03674X-AC-0	Antero Resources Corporation CORPORATE			2	3FE	1,282,125	89.4900	1,163,413	1,300,000	1,284,772	0	2,647	0	0	5.125	5.564	JD	5,552	33,313	06/03/2019	12/01/2022
03674X-AF-3	Antero Resources Corporation CORPORATE			2	3FE	2,730,000	80.4500	2,413,552	3,000,000	2,753,543	0	23,543	0	0	5.625	8.440	JD	14,063	84,375	08/12/2019	06/01/2023
036752-AC-7	ANTHEM INC CORPORATE			2	2FE	19,993,600	104.4400	20,887,867	20,000,000	19,995,098	0	831	0	0	3.350	3.355	JD	55,833	670,000	11/14/2017	12/01/2024
036752-AD-5	ANTHEM INC CORPORATE			2	2FE	3,023,822	109.8200	3,129,857	2,850,000	3,017,556	0	(3,308)	0	0	4.375	4.019	JD	10,391	124,688	01/12/2018	12/01/2047
036752-AH-6	ANTHEM INC CORPORATE			2	2FE	11,400,990	113.0300	12,930,351	11,440,000	11,401,488	0	651	0	0	4.550	4.571	MS	173,507	520,520	02/27/2018	03/01/2048
036752-AK-9	ANTHEM INC CORPORATE			2	2FE	15,147,598	99.6700	15,199,598	15,250,000	15,147,564	0	(34)	0	0	3.700	3.737	MS	175,544	0	09/04/2019	09/15/2049
037389-AU-7	AON CORP CORPORATE				2FE	20,509,545	135.6800	27,813,285	20,500,000	20,506,072	0	(392)	0	0	6.250	6.245	MS	323,872	1,281,250	11/15/2010	09/30/2040
037411-AJ-4	APACHE CORP NOTES				2FE	3,525,009	117.9900	3,392,203	2,875,000	3,139,206	0	(34,389)	0	0	7.700	5.907	MS	65,183	221,375	09/23/2002	03/15/2026
037411-AK-1	APACHE CORP DEBENTURES				2FE	14,491,380	121.5900	13,983,013	11,500,000	12,726,624	0	(157,194)	0	0	7.950	5.893	AO	193,008	914,250	09/23/2002	04/15/2026
037411-AM-7	APACHE CORP DEBENTURES				2FE	6,905,920	121.1000	8,477,284	7,000,000	6,915,338	0	899	0	0	7.375	7.478	FA	195,028	516,250	08/08/1997	08/15/2047
037411-AR-6	APACHE CORP CORPORATE				2FE	6,948,546	112.1200	7,399,566	6,600,000	6,875,429	0	(9,462)	0	0	6.000	5.616	JJ	182,600	396,000	03/10/2010	01/15/2037
037411-AW-5	APACHE CORP CORPORATE			2	2FE	11,898,263	101.7200	10,666,953	10,487,000	11,673,768	0	(36,604)	0	0	5.100	4.258	MS	178,279	534,837	04/27/2015	09/01/2040
037411-AY-1	APACHE CORP CORPORATE			2	2FE	44,407,481	104.2500	47,067,990	45,150,000	44,520,546	0	14,528	0	0	5.250	5.358	FA	987,656	2,370,375	04/27/2015	02/01/2042
037411-BA-2	APACHE CORP CORPORATE	LS		2	2FE	21,073,968	96.5000	20,076,638	20,805,000	21,037,833	0	(6,041)	0	0	4.750	4.667	AO	208,628	988,238	04/27/2015	04/15/2043
037411-BC-8	APACHE CORP CORPORATE	LS		2	2FE	2,061,271	92.1200	1,906,785	2,070,000	2,062,147	0	184	0	0	4.250	4.275	JJ	40,566	87,975	04/27/2015	01/15/2044
037735-CK-1	APPALACHIAN PWR CO CORPORATE				2FE	3,335,015	135.8000	3,575,618	2,633,000	3,259,096	0	(22,446)	0	0	6.700	4.700	FA	66,644	176,411	06/20/2016	08/15/2037
037735-CM-7	APPALACHIAN PWR CO CORPORATE				2FE	31,462,565	141.8600	35,253,428	24,850,000	30,723,932	0	(193,423)	0	0	7.000	5.008	AO	434,875	1,739,500	01/11/2016	04/01/2038
037735-CT-2	APPALACHIAN PWR CO CORPORATE			2	1FE	9,361,752	112.8500	10,377,471	9,196,000	9,350,079	0	(4,035)	0	0	4.400	4.283	MN	51,702	404,624	09/20/2017	05/15/2044
037735-CV-7	APPALACHIAN PWR CO CORPORATE			2	1FE	463,552	114.4500	539,043	471,000	464,083	0	142	0	0	4.450	4.548	JD	1,747	20,960	01/14/2016	06/01/2045
037833-BS-8	APPLE COMPUTER INC CORPORATE	LS		2	1FE	20,178,350	100.5700	20,254,217	20,140,000	20,148,387	0	(8,527)	0	0	2.250	2.206	FA	161,120	453,150	05/23/2016	02/23/2021
037833-DK-3	APPLE COMPUTER INC CORPORATE			2	1FE	5,661,680	104.9800	6,036,407	5,750,000	5,677,129	0	8,018	0	0	3.000	3.183	MN	23,000	172,500	01/16/2018	11/13/2027
037833-DL-1	APPLE COMPUTER INC CORPORATE				1FE	22,996,090	99.9900	22,996,714	23,000,000	22,996,282	0	192	0	0	1.700	1.706	MS	119,472	0	09/04/2019	09/11/2022
03820C-A#-2	Applied Industrial Tech, Inc. Senior Not			4	2	48,000,000	100.4100	48,195,231	48,000,000	48,000,000	0	0	0	0	3.190	3.190	JJ	765,600	1,531,200	07/01/2014	07/01/2022
038222-AH-8	APPLIED MATLS INC CORPORATE			2	1FE	1,319,076	100.4900	1,326,477	1,320,000	1,319,826	0	189	0	0	2.625	2.640	AO	8,663	34,650	09/21/2015	10/01/2020
038222-AL-9	APPLIED MATLS INC CORPORATE			2	1FE	996,450	106.1200	1,061,196	1,000,000	997,279	0	322	0	0	3.300	3.342	AO	8,250	33,000	03/28/2017	04/01/2027
038336-C#-8	AptarGroup Inc Senior Note				2	2,500,000	100.7800	2,519,462	2,500,000	2,500,000	0	0	0	0	3.250	3.250	MS	26,181	81,250	09/05/2012	09/05/2022
03938J-AA-7	ARCH CAPITAL GRP LTD. CORPORATE				2FE	18,821,235	122.5000	20,708,182	16,904,000	18,735,454	0	(43,059)	0	0	5.144	4.404	MN	144,924	869,542	09/06/2018	11/01/2043
03939C-AA-1	ARCH CAPITAL GRP LTD. CORPORATE	LS		2	2FE	3,942,701	110.4000	4,112,428	3,725,000	3,930,444	0	(12,481)	0	0	4.011	3.087	JD	6,640	84,732	07/09/2019	12/15/2026
03939C-AB-9	ARCH CAPITAL GRP LTD. CORPORATE	LS		2	2FE	4,761,134	124.8800	5,632,067	4,510,000	4,754,147	0	(4,501)	0	0	5.031	4.672	JD	10,084	226,898	04/01/2019	12/15/2046
039483-AN-2	ARCHER DANIELS MIDLAND C CORPORATE	LS			1FE	2,131,960	127.3900	2,547,713	2,000,000	2,066,666	0	(6,318)	0	0	6.750	6.212	JD	6,000	135,000	06/22/2004	12/15/2027
039483-AP-7	ARCHER DANIELS MIDLAND C DEBENTURES				1FE	545,726	180.7300	990,381	548,000	545,708	0	1	0	0	6.950	6.979	JD	1,693	38,086	12/10/1997	12/15/2097
039483-AR-3	ARCHER DANIELS MIDLAND C DEBENTURES				1FE	7,368,080	129.4000	9,058,260	7,000,000	7,218,232	0	(16,967)	0	0	6.625	6.178	MN	77,292	463,750	07/28/2009	05/01/2029
039483-AS-1	ARCHER DANIELS MIDLAND C DEBENTURES				1FE	6,052,337	134.8900	7,149,287	5,300,000	5,771,696	0	(29,574)	0	0	7.000	5.893	FA	154,583	371,000	11/03/2006	02/01/2031
039483-AT-9	ARCHER DANIELS MIDLAND C DEBENTURES	C			1FE	36,532,078	130.7900	48,521,873	37,100,000	36,724,188	0	18,528	0	0	5.935	6.048	AO	550,471	2,201,885	08/26/2004	10/01/2032
039483-AU-6	ARCHER DANIELS MIDLAND C CORPORATE				1FE	9,517,134	126.4500	12,978,454	10,264,000	9,721,110	0	20,074	0	0	5.375	5.891	MS	162,442	551,690	04/01/2016	09/15/2035
039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE				1FE	20,224,635	135.6100	26,498,386	19,540,000	20,122,359	0	(15,545)	0	0	5.765	5.517	MS	375,494	1,126,481	01/01/2013	03/01/2041
039483-BE-1	ARCHER DANIELS MIDLAND C CORP				1FE	9,846,237	118.5200	11,540,944	9,738,000	9,833,241	0	(2,859)	0	0	4.535	4.461	MS	116,538	441,618	04/27/2015	03/26/2042
039483-BH-4	ARCHER DANIELS MIDLAND C Corporate				1FE	12,763,620	111.5500	15,533,895	13,925,000	12,898,417	0	24,170	0	0	4.016	4.529	AO	116,506	559,228	04/27/2015	04/16/2043
039483-BL-5	ARCHER DANIELS MIDLAND C CORPORATE	LS		2	1FE	22,466,902	101.7400	23,061,555	22,667,000	22,526,500	0	29,635	0	0	2.500	2.597	FA	220,374	143,750	10/18/2019	08/11/2026
039688-AJ-1	Arctic Slope Regional Corporat Senior Un				3	6,550,000	100.3800	6,575,080	6,550,000	6,550,000	0	0	0	0	3.620	3.620	JD	6,586	237,110	12/21/2016	12/21/2026
04004@-AA-4	Arena Energy, LP Senior Secured Note			4	5YE	6,157,206	101.5000	6,249,564	6,157,206	6,157,206	0	0	0	0	2.562	10.297	JAJO	2,531	929,384	12/31/2019	01/24/2021
04004@-AB-2	Arena Energy, LP Senior Secured Note				5YE	10,208,697	103.0700	10,521,707	10,208,697	10,208,697	0	0	0	0	14.000	9.609	MJSD	3,970	1,394,189	12/31/2019	01/24/2021
040555-CH-5	ARIZONA PUB SVC CO ARIZONA PUBLIC SERVIC				1FE	982,341	121.9600	1,097,599	900,000	966,391	0	(2,787)	0	0	5.500	4.823	MS	16,500	49,500	06/26/2013	09/01/2035
040555-CM-4	ARIZONA PUB SVC CO CORPORATE			2	1FE	14,180,595	121.2800	14,772,428	12,180,000	13,989,706	0	(53,968)	0	0	5.050	3.999	MS	205,030	615,090	04/22/2016	09/01/2041
040555-CN-2	ARIZONA PUB SVC CO CORPORATE			2	1FE	411,742	114.5700	419,332	366,000	406,531	0	(1,189)	0	0	4.500	3.750	AO	4,118	16,470	04/27/2015	04/01/2042
040555-CP-7	ARIZONA PUB SVC CO CORPORATE			2	1FE	6,807,142	115.2200	7,806,323	6,775,000	6,803,626	0	(707)	0	0	4.700	4.669	JJ	146,829	318,425	04/27/2015	01/15/2044
040555-CV-4	ARIZONA PUB SVC CO CORPORATE			2	1FE	9,412,275	99.7000	9,337,102	9,365,000	9,410,959	0	(1,315)	0	0	2.550	2.467	MS	70,316	0	10/18/2019	09/15/2026
04070*-AQ-0	Arizona Water Company GEN MTG SER M				1	35,000,000	142.8800	50,006,405	35,000,000	35,000,000	0	0	0	0	6.670	6.670	MS	778,167	2,334,500	09/24/2008	09/01/2038
040850-A*-0	Arkansas Electric Cooperative First Mtge			4	1	8,603,842	110.5000	8,080,118	7,312,500	8,134,317	0	(66,744)	0	0	4.710	2.829	JD	957	344,419	01/01/2013	12/30/2030
042004-AA-9	Arlington Vly Solar Ene II LLC Senior Se			4	2YE	43,783,920	124.5800	54,546,491	43,783,920	43,783,920	0	0	0	0	6.400	6.451	MJSD	7,784	2,802,171	09/28/2012	09/30/2038
043178-AC-2	Arthur J. Gallagher & Co Senior Note				2	39,500,000	107.1000	42,305,010	39,500,000	39,500,000	0	0	0	0	5.490	5.490	FA	849,349	2,168,550	02/10/2011	02/10/2023
043178-AE-8	Arthur J. Gallagher & Co Senior Note				2	25,498,612	101.6200	25,760,085	25,350,000	25,471,329	0	(27,283)	0	0	3.690	3.484	JD	44,172	935,415	06/03/2019	06/14/2022
043178-AM-0	Arthur J. Gallagher & Co Senior Note				2	9,000,000	103.5200	9,316,899	9,000,000	9,000,000	0	0	0	0	4.130	4.130	JD	7,228	371,700	06/24/2014	06/26/2023
043178-AP-3	Arthur J. Gallagher & Co Senior Note				2	8,000,000	106.0000	8,480,368	8,000,000	8,000,000	0	0	0	0	4.360	4.360	JD	6,782	348,800	06/24/2014	06/24/2026
043178-AT-5	Arthur J. Gallagher & Co Senior Unsecure				2	55,840,000	100.5100	56,125,405	55,840,000	55,840,000	0	0	0	0	3.460	3.460	JD	161,005	1,932,064	12/01/2016	12/01/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04317@-BB-3	Arthur J. Gallagher & Co Senior Unsecure				2	13,000,000	104.8800	13,633,937	13,000,000	13,000,000	0	0	0	0	4.140	4.140	FA	219,765	538,200	08/04/2017	08/04/2027
04317@-BP-2	Arthur J. Gallagher & Co Senior Unsecure				2IF	60,950,000	106.9000	65,157,966	60,950,000	60,950,000	0	0	0	0	4.480	4.480	JD	144,113	1,365,280	06/12/2019	06/12/2034
044209-AF-1	ASHLAND INC CORPORATE	LS		2	3FE	4,662,500	104.9200	5,246,020	5,000,000	4,882,456	0	40,282	0	0	4.750	5.725	FA	89,722	237,500	09/10/2013	08/15/2022
04472*-AJ-0	Ashley Furniture Industries, I Series D			4	2	13,550,961	106.0500	14,370,911	13,550,961	13,550,961	0	0	0	0	5.030	5.061	MJSD	1,893	681,613	06/30/2010	06/30/2025
04472*-AK-7	Ashley Furniture Industries, I Senior No			4	2	6,091,682	101.8800	6,206,230	6,091,682	6,091,682	0	0	0	0	3.570	3.585	JAJO	44,703	217,473	10/17/2014	10/17/2034
04472*-AL-5	Ashley Furniture Industries, I Senior Un				2	15,991,000	105.5600	16,880,618	15,991,000	15,991,000	0	0	0	0	3.990	3.990	MJSD	49,625	638,041	09/03/2015	09/03/2027
04472*-AN-1	Ashley Furniture Industries, I Senior Un				2	65,950,000	108.6300	71,639,672	65,950,000	65,950,000	0	0	0	0	4.370	4.370	MJSD	8,006	2,882,015	03/30/2018	03/31/2033
048303-CH-2	ATLANTIC CITY ELECTRIC COMPANY CORPORATE			2	1FE	6,983,150	110.8100	7,745,684	6,990,000	6,983,495	0	566	0	0	4.000	4.012	AO	59,027	278,823	10/09/2018	10/15/2028
049560-AA-3	ATMOS ENERGY CORP DEBENTURES				1FE	6,153,059	127.1200	7,891,517	6,208,000	6,180,198	0	2,312	0	0	6.750	6.819	JJ	193,224	419,040	07/22/1998	07/15/2028
049560-AG-0	ATMOS ENERGY CORP BOND				1FE	582,917	126.7300	608,318	480,000	568,042	0	(4,200)	0	0	5.950	4.264	AO	6,029	28,560	04/01/2016	10/15/2034
049560-AM-7	ATMOS ENERGY CORP CORPORATE			2	1FE	281,960	113.2800	300,200	265,000	280,288	0	(380)	0	0	4.125	3.760	AO	2,308	10,931	04/27/2015	10/15/2044
05237*-AG-9	Austin Powder Holdings Co Senior Note				2PL	12,000,000	101.6700	12,200,846	12,000,000	12,000,000	0	0	0	0	4.600	4.600	MN	70,533	578,333	05/14/2015	05/15/2024
053015-AD-5	AUTOMATIC DATA PROCESSING INC CORPORATE	LS		2	1FE	14,986,650	100.2600	15,039,466	15,000,000	14,997,793	0	2,748	0	0	2.250	2.269	MS	99,375	337,500	09/08/2015	09/15/2020
053015-AE-3	AUTOMATIC DATA PROCESSING INC CORPORATE			2	1FE	12,486,375	106.6200	13,327,973	12,500,000	12,491,242	0	1,302	0	0	3.375	3.388	MS	124,219	421,875	09/08/2015	09/15/2025
05332*-BB-3	Automotive Rentals, Inc. Senior Secured				2	40,400,000	101.0100	40,808,863	40,400,000	40,400,000	0	0	0	0	3.320	3.320	MON	40,984	1,341,280	01/20/2015	01/20/2025
05332*-BE-7	Automotive Rentals, Inc. Senior Secured				2	2,120,000	101.2700	2,146,973	2,120,000	2,120,000	0	0	0	0	3.500	3.500	MON	206	74,200	01/31/2017	01/31/2027
05332*-BG-2	Automotive Rentals, Inc. Senior Secured				2	56,150,000	105.3000	59,123,442	56,150,000	56,150,000	0	0	0	0	4.120	4.120	MON	70,687	2,313,380	07/20/2018	07/20/2028
053611-AB-5	AVERY DENNISON CORP BONDS				2FE	3,729,338	119.5000	4,481,149	3,750,000	3,736,467	0	661	0	0	6.000	6.040	JJ	103,750	225,000	01/14/2003	01/15/2033
05464U-AB-7	Axium US Wind AcquisitionCo Debt in a Pr			4	3PL	8,890,000	110.9100	9,859,687	8,890,000	8,890,000	0	0	0	0	6.500	6.551	MJSD	1,605	577,850	04/16/2015	06/30/2033
05531F-AU-7	BB&T CORP CORPORATE			2	1FE	14,651,790	100.3700	14,714,428	14,660,000	14,659,112	0	1,693	0	0	2.625	2.637	JD	2,138	384,825	06/22/2015	06/29/2020
05531F-AV-5	BB&T CORP CORPORATE			2	1FE	8,990,640	100.1800	9,016,014	9,000,000	8,997,265	0	1,896	0	0	2.050	2.072	MN	26,138	184,500	05/05/2016	05/10/2021
05531F-BB-8	BB&T CORP CORPORATE			2	1FE	9,519,250	103.3700	10,337,304	10,000,000	9,606,275	0	73,174	0	0	2.850	3.750	AO	51,458	285,000	10/18/2018	10/26/2024
05531F-BE-2	BB&T CORP CORPORATE	LS		2	1FE	29,696,286	107.6800	32,256,474	29,955,000	29,738,803	0	35,070	0	0	3.700	3.848	JD	80,046	1,108,335	10/15/2018	06/05/2025
05531F-BF-9	BB&T CORP CORPORATE	LS		2	1FE	4,992,300	106.0000	5,300,039	5,000,000	4,993,723	0	1,430	0	0	3.750	3.784	JD	13,021	187,500	11/29/2018	12/06/2023
05531F-BG-7	BB&T CORP CORPORATE			2	1FE	33,668,571	102.5300	33,782,654	32,949,000	33,634,651	0	(33,919)	0	0	3.050	2.150	JD	30,707	525,856	11/15/2019	06/20/2022
05531G-AB-7	BB&T CORP CORPORATE			2	1FE	11,278,687	109.1300	11,567,852	10,600,000	11,248,891	0	(29,796)	0	0	3.875	3.098	MS	116,379	206,516	07/10/2019	03/19/2029
05565E-AF-2	BMW US CAP CORP LLC CORPORATE			2	1FE	22,192,830	100.1200	22,226,345	22,200,000	22,197,479	0	1,316	0	0	2.000	2.006	AO	98,667	444,000	04/19/2016	04/11/2021
05565E-AV-7	BMW US CAP CORP LLC CORP FLOATER				1FE	22,500,000	100.1400	22,531,791	22,500,000	22,500,000	0	0	0	0	2.411	2.752	JAJO	117,530	677,593	04/05/2018	04/12/2021
05565E-BA-2	BMW US CAP CORP LLC CORPORATE				1FE	25,296,325	100.7900	25,198,426	25,000,000	25,182,899	0	(113,426)	0	0	3.250	2.053	FA	309,201	406,250	08/08/2019	08/14/2020
05565E-BB-0	BMW US CAP CORP LLC CORP FLOATER				1FE	87,591,620	100.1300	87,612,299	87,500,000	87,552,692	0	(38,928)	0	0	2.279	2.663	FMAN	265,913	2,091,630	07/15/2019	08/14/2020
05598#-AA-1	BGO Div US Pprty Fund Op LP Sr. Unsecure				2IF	7,700,000	98.8400	7,610,958	7,700,000	7,700,000	0	0	0	0	3.220	3.220	AO	46,144	0	10/24/2019	10/24/2029
05598#-AB-9	BGO Div US Pprty Fund Op LP Sr. Unsecure				2IF	19,800,000	98.4300	19,489,214	19,800,000	19,800,000	0	0	0	0	3.320	3.320	AO	122,342	0	10/24/2019	10/24/2031
057224-AZ-0	Baker Hughes Inc CORPORATE	LS			1FE	20,357,335	117.6100	23,172,285	19,703,000	20,272,196	0	(16,040)	0	0	5.125	4.899	MS	297,324	1,009,779	12/07/2015	09/15/2040
05825#-AL-2	Baldwin Richardson Foods Senior Secured			4	3	2,913,105	97.8900	2,851,508	2,913,105	2,913,105	0	0	0	0	6.300	6.094	MJSD	510	178,064	12/31/2012	12/31/2021
05825#-AM-0	Baldwin Richardson Foods Senior Secured			4	3	4,250,000	95.1800	4,045,270	4,250,000	4,250,000	0	0	0	0	6.000	5.788	MJSD	3,542	246,913	06/26/2018	06/26/2024
05825#-AN-8	Baldwin Richardson Foods Senior Secured			4	3	6,500,000	95.0500	6,178,098	6,500,000	6,500,000	0	0	0	0	6.300	6.095	FMAN	59,150	393,250	11/09/2018	11/12/2024
058498-AR-7	BALL CORP CORPORATE	LS			3FE	6,686,250	105.6900	6,869,832	6,500,000	6,566,488	0	(28,245)	0	0	5.000	4.504	MS	95,694	325,000	05/29/2015	03/15/2022
058498-AS-5	BALL CORP CORPORATE				3FE	2,495,000	105.5200	2,632,783	2,495,000	2,495,000	0	0	0	0	4.000	4.000	MN	12,752	99,800	05/09/2013	11/15/2023
058498-AT-3	BALL CORP CORPORATE	LS			3FE	3,045,000	111.7400	3,128,600	2,800,000	2,961,033	0	(25,632)	0	0	5.250	4.072	JJ	73,500	147,000	07/19/2016	07/01/2025
058498-AU-0	BALL CORP CORPORATE				3FE	1,569,375	102.1100	1,531,609	1,500,000	1,515,548	0	(15,739)	0	0	4.375	3.266	JJ	32,813	65,625	06/02/2016	12/15/2020
059165-EC-0	BALTIMORE GAS & ELEC CO CORPORATE				1FE	12,287,537	138.2500	17,177,997	12,425,000	12,331,071	0	1,125	0	0	6.350	6.408	AO	197,247	788,988	04/27/2015	10/01/2036
059165-EH-9	BALTIMORE GAS & ELEC CO CORPORATE			2	1FE	5,784,673	102.0900	5,910,822	5,790,000	5,784,858	0	112	0	0	3.500	3.505	FA	76,557	202,650	08/15/2016	08/15/2046
059165-EL-0	BALTIMORE GAS & ELEC CO CORPORATE	LS		2	1FE	2,081,562	98.2500	2,063,212	2,100,000	2,081,608	0	46	0	0	3.200	3.246	MS	20,347	0	09/09/2019	09/15/2049
059438-AG-6	BANK ONE CORP SUB DEBENTURES				1FE	13,403,253	125.6400	15,284,469	12,165,000	12,633,543	0	(67,487)	0	0	7.750	6.900	JJ	434,730	942,788	09/25/2000	07/15/2025
059438-AH-4	BANK ONE CORP SUB DEBENTURES				1FE	12,206,050	129.7100	12,970,652	10,000,000	10,978,878	0	(114,608)	0	0	7.625	5.854	AO	160,972	762,500	02/04/2004	10/15/2026
059438-AK-7	BANK ONE CORP SUB DEBENTURES				1FE	2,529,990	132.7600	2,985,834	2,249,000	2,383,931	0	(13,755)	0	0	8.000	6.939	AO	30,986	179,920	05/15/2002	04/29/2027
060077-H8-6	Bangor Hydro Elec Co 1st Mortgage Bond,				2	3,953,960	113.4200	3,402,551	3,000,000	3,231,746	0	(93,601)	0	0	8.980	5.323	AO	60,615	269,400	06/09/2010	04/10/2022
060505-EZ-3	BANK OF AMERICA CORP			2	1FE	74,278	100.3900	77,414	77,116	77,116	0	0	0	3,899	2.604	2.602	MS	596	1,959	03/08/2017	03/15/2023
060505-FJ-8	BANK OF AMERICA CORP DISCOUNT NOTE			2	1FE	190,946	102.3800	189,474	185,078	185,078	0	0	0	9,357	3.301	3.301	AO	1,155	5,965	04/17/2018	04/24/2024
06050T-JZ-6	BANK OF AMERICA NA CORPORATE				1FE	2,887,500	137.5800	3,439,444	2,500,000	2,873,650	0	(13,850)	0	0	6.000	4.702	AO	31,667	150,000	01/10/2019	10/15/2036
06051G-EM-7	BANK OF AMERICA CORP CORPORATE				1FE	1,052,481	107.3800	998,660	930,000	971,770	0	(19,221)	0	0	5.700	3.426	JJ	23,118	53,010	07/15/2015	01/24/2022
06051G-EN-5	BANK OF AMERICA CORP CORPORATE				1FE	1,638,399	142.1000	1,926,947	1,356,000	1,611,871	0	(6,668)	0	0	5.875	4.515	FA	31,866	79,665	12/07/2015	02/07/2042
06051G-EU-9	BANK OF AMERICA CORP CORPORATE	LS			1FE	31,908,098	103.5000	31,938,792	30,858,000	31,872,518	0	(35,580)	0	0	3.300	2.172	JJ	480,871	0	11/19/2019	01/11/2023
06051G-FC-8	BANK OF AMERICA CORP CORPORATE				1FE	25,853,068	130.4800	30,474,148	23,355,000	25,663,107	0	(53,905)	0	0	5.000	4.333	JJ	519,000	1,167,750	11/30/2016	01/21/2044
06051G-FF-1	BANK OF AMERICA CORP CORPORATE				1FE	5,953,952	107.0900	5,951,986	5,558,000	5,948,591	0	(5,361)	0	0	4.000	2.256	AO	55,580	0	12/05/2019	04/01/2024
06051G-FG-9	BANK OF AMERICA CORP CORPORATE	LS			1FE	31,138,534	128.0000	35,422,468	27,673,000	30,951,690	0	(78,986)	0	0	4.875	4.096	AO	337,265	1,349,059	11/27/2017	04/01/2044
06051G-FQ-7	BANK OF AMERICA CORP CORPORATE	LS			2FE	1,211,101	122.9700	1,422,788	1,157,000	1,210,225	0	(876)	0	0	4.750	4.445	AO	10,686	54,958	04/04/2019	04/21/2045

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051G-GG-8	BANK OF AMERICA CORP CORP FLOATER	LS		2	1FE	70,515,747	122.2600	84,105,114	68,790,000	70,451,833	0	(28,663)	0	0	4.443	4.288	JJ	1,366,863	2,945,265	06/19/2019	01/20/2048
06051G-GK-9	BANK OF AMERICA CORP CORP FLOATER			2	1FE	2,129,820	101.7000	2,135,635	2,100,000	2,125,721	0	(4,099)	0	0	2.881	2.330	AO	11,260	30,251	08/13/2019	04/24/2023
06051G-GM-5	BANK OF AMERICA CORP CORP FLOATER	LS		2	1FE	11,590,244	115.6000	12,993,834	11,240,000	11,562,964	0	(13,184)	0	0	4.244	4.008	AO	88,780	477,026	07/25/2018	04/24/2038
06051G-HA-0	BANK OF AMERICA CORP CORP FLOATER	LS		2	1FE	5,000,000	113.9300	5,696,548	5,000,000	5,000,000	0	0	0	0	3.946	3.878	JJ	86,593	197,300	01/18/2018	01/23/2049
06051G-HS-1	BANK OF AMERICA CORP CORP FLOATER	LS		2	1FE	104,517,878	120.1300	120,143,037	100,010,000	104,466,556	0	(51,322)	0	0	4.330	4.053	MS	1,275,072	2,143,567	10/22/2019	03/15/2050
06051G-HT-9	BANK OF AMERICA CORP CORP FLOATER			2	1FE	44,095,519	105.7000	45,362,338	42,916,000	44,066,192	0	(29,327)	0	0	3.559	3.048	AO	288,505	373,695	10/25/2019	04/23/2027
06051G-HU-6	BANK OF AMERICA CORP CORP FLOATER	LS		2	1FE	3,027,000	113.6800	3,410,548	3,000,000	3,025,781	0	(1,219)	0	0	4.078	3.985	AO	23,109	61,170	04/26/2019	04/23/2040
06406F-AA-1	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1FE	2,953,142	100.6800	2,919,573	2,900,000	2,913,686	0	(11,114)	0	0	2.500	2.101	AO	15,306	72,500	06/03/2016	04/15/2021
06406F-AC-7	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1FE	11,643,645	102.7900	11,787,228	11,467,000	11,645,911	0	1,396	0	0	2.800	2.514	MN	50,837	174,538	10/18/2019	05/04/2026
06406F-AD-5	BANK OF NEW YORK MELLON CORP/T CORPORATE	LS		2	1FE	7,585,920	101.0300	8,082,604	8,000,000	7,668,698	0	82,778	0	0	2.200	3.424	FA	66,000	176,000	01/04/2019	08/16/2023
06406F-AE-3	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1FE	20,899,309	100.9800	22,540,538	22,322,000	21,103,748	0	158,989	0	0	2.450	3.365	FA	203,564	424,389	10/18/2019	08/17/2026
06406G-AA-9	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1FE	582,162	102.8700	617,207	600,000	583,195	0	1,033	0	0	3.000	3.369	AO	3,050	9,000	05/06/2019	10/30/2028
06406H-BP-3	BANK OF NEW YORK MELLON CORPORATE				1FE	23,853,395	100.0900	23,920,722	23,900,000	23,898,858	0	5,298	0	0	4.600	4.625	JJ	506,946	1,099,400	11/06/2009	01/15/2020
06406H-BU-2	BANK OF NEW YORK MELLON CORPORATE				1FE	7,502,950	102.3800	7,166,873	7,000,000	7,069,504	0	(62,209)	0	0	4.150	3.208	FA	121,042	290,500	04/02/2012	02/01/2021
06406H-BY-4	BANK OF NEW YORK MELLON CORPORATE	LS		2	1FE	26,991,778	102.9300	26,791,691	26,030,000	26,256,668	0	(132,944)	0	0	3.550	3.002	MS	251,551	924,065	06/04/2014	09/23/2021
06406H-CS-6	BANK OF NEW YORK MELLON CORPORATE	LS		2	1FE	20,753,657	106.1400	22,023,941	20,749,000	20,762,085	0	(2,952)	0	0	3.650	3.632	FA	309,247	757,339	01/17/2019	02/04/2024
06406H-DA-4	BANK OF NEW YORK MELLON CORPORATE			2	1FE	1,897,760	103.9200	2,078,376	2,000,000	1,914,379	0	14,727	0	0	3.000	3.926	FA	21,167	60,000	11/09/2018	02/24/2025
06406H-DF-3	BANK OF NEW YORK MELLON CORPORATE			2	1FE	9,993,500	100.5200	10,051,519	10,000,000	9,998,648	0	1,335	0	0	2.450	2.464	MN	23,139	245,000	11/19/2015	11/27/2020
06406R-AB-3	BANK OF NEW YORK MELLON CORP/T CORP FLOA			2	1FE	3,146,310	106.0500	3,181,427	3,000,000	3,137,740	0	(8,570)	0	0	3.442	2.725	FA	41,304	51,630	07/02/2019	02/07/2028
06406R-AC-1	BANK OF NEW YORK MELLON CORP/T CORP FLOA			2	1FE	8,939,160	101.5100	9,136,144	9,000,000	8,947,852	0	8,692	0	0	2.661	2.792	MN	29,936	239,490	04/03/2019	05/16/2023
06406R-AF-4	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1FE	31,596,480	106.5600	34,525,119	32,400,000	31,670,462	0	73,982	0	0	3.400	3.725	JJ	465,120	1,101,600	01/08/2019	01/29/2028
06406R-AG-2	BANK OF NEW YORK MELLON CORP/T CORPORATE				1FE	7,813,201	104.8200	8,174,963	7,799,000	7,808,931	0	(2,846)	0	0	3.500	3.458	AO	47,769	272,965	06/27/2018	04/28/2023
06406R-AH-0	BANK OF NEW YORK MELLON CORP/T CORPORATE				1FE	2,158,201	111.8500	2,382,345	2,130,000	2,154,759	0	(2,507)	0	0	3.850	3.686	AO	14,351	82,005	08/06/2018	04/28/2028
06406R-AJ-6	BANK OF NEW YORK MELLON CORP/T CORPORATE	LS			1FE	9,910,000	105.3900	10,539,071	10,000,000	9,931,031	0	17,481	0	0	3.450	3.655	FA	134,167	343,083	10/16/2018	08/11/2023
06406R-AK-3	BANK OF NEW YORK MELLON CORP/T CORPORATE				1FE	21,593,088	100.3300	21,672,004	21,600,000	21,593,675	0	587	0	0	1.950	1.961	FA	149,760	0	08/20/2019	08/23/2022
06849R-AG-7	BARRICK NORTH AMERICA FINANCE CORPORATE				2FE	14,861,003	123.5900	16,147,270	13,065,000	14,601,480	0	(41,506)	0	0	5.700	4.806	MN	64,127	744,705	10/31/2012	05/30/2041
06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP				2FE	17,649,978	128.0900	18,434,237	14,392,000	17,627,590	0	(24,836)	0	0	5.750	4.186	MN	137,923	511,290	09/19/2019	05/01/2043
070101-C*-9	Basin Electric Power Coop 1ST MTG OBLIG			4	1	81,541,667	118.5300	96,648,397	81,541,667	81,541,667	0	0	0	0	5.930	5.930	AO	1,208,855	4,835,421	10/16/2008	10/01/2038
070101-F#-2	Basin Electric Power Coop 1ST MTG OBLIG			4	1	25,500,000	106.2100	27,082,870	25,500,000	25,500,000	0	0	0	0	4.100	4.100	JD	46,467	1,045,500	07/07/2015	06/15/2034
070101-F@-4	Basin Electric Power Coop 1ST MTG OBLIG			4	1FE	17,500,000	103.8300	18,170,886	17,500,000	17,500,000	0	0	0	0	3.740	3.739	JD	29,089	654,500	07/07/2015	06/15/2027
07132*-AG-1	Baton Rouge Wtr Wks Company Senior Note				1	1,224,945	101.7500	1,299,405	1,277,059	1,233,960	0	2,521	0	0	3.360	3.687	FA	17,879	42,909	04/01/2016	02/01/2033
07132*-AH-9	Baton Rouge Wtr Wks Company Senior Note				1	6,700,000	102.4400	6,863,148	6,700,000	6,700,000	0	0	0	0	3.710	3.710	FA	103,571	248,570	02/01/2013	02/01/2038
071813-AX-7	BAXTER INTL INC CORPORATE				1FE	7,285,110	131.4400	9,332,265	7,100,000	7,246,711	0	(4,702)	0	0	6.250	6.055	JD	36,979	443,750	10/22/2009	12/01/2037
071813-BG-3	BAXTER INTL INC CORPORATE	LS		2	1FE	54,648,955	109.8700	61,143,508	55,652,000	54,754,819	0	19,846	0	0	4.500	4.611	JD	111,304	2,504,340	04/27/2015	06/15/2043
07274E-AF-0	BAYER US FINANCE LLC CORPORATE				2FE	9,178,230	101.3800	8,870,916	8,750,000	8,894,686	0	(79,588)	0	0	3.000	2.043	AO	60,521	262,500	04/29/2016	10/08/2021
07274N-AY-9	BAYER US FINANCE II LLC CORPORATE				2FE	16,188,488	108.5300	18,195,706	16,765,000	16,286,327	0	69,122	0	0	5.500	6.105	FA	348,339	922,075	07/12/2018	08/15/2025
07274N-AZ-6	BAYER US FINANCE II LLC CORPORATE			2	2FE	139,409	103.0400	136,014	132,000	138,873	0	(367)	0	0	4.200	3.720	JJ	2,556	5,544	07/12/2018	07/15/2034
07274N-BA-0	BAYER US FINANCE II LLC CORPORATE				2FE	13,789,233	115.3900	15,808,184	13,700,000	13,767,213	0	(14,044)	0	0	5.500	5.373	JJ	316,051	753,500	07/13/2018	07/30/2035
07274N-BC-6	BAYER US FINANCE II LLC CORPORATE				2FE	6,004,231	115.1000	5,755,134	5,000,000	5,955,305	0	(33,636)	0	0	5.875	4.349	AO	62,014	293,750	07/12/2018	04/15/2038
07274N-BD-4	BAYER US FINANCE II LLC CORPORATE			2	2FE	8,510,207	86.4000	8,639,966	10,000,000	8,371,408	0	39,498	0	0	3.600	4.789	JJ	166,000	360,000	07/12/2018	07/15/2042
07274N-BE-2	BAYER US FINANCE II LLC CORPORATE			2	2FE	44,490,473	102.3000	45,685,260	44,660,000	44,490,808	0	3,561	0	0	4.650	4.676	MN	265,355	2,076,690	07/12/2018	11/15/2043
07274N-BF-9	BAYER US FINANCE II LLC CORPORATE			2	2FE	1,492,584	103.0600	1,453,116	1,410,000	1,489,745	0	(1,938)	0	0	4.400	4.030	JJ	28,607	62,040	07/12/2018	07/15/2044
07274N-BH-5	BAYER US FINANCE II LLC CORPORATE			2	2FE	947,748	96.8400	861,866	890,000	947,120	0	(423)	0	0	4.700	4.370	JJ	19,288	41,830	07/12/2018	07/15/2064
07330M-AA-5	BRANCH BANKING AND TRUST COMPA CORP			2	1FE	16,651,809	107.3700	16,967,939	15,803,000	16,615,951	0	(35,858)	0	0	3.800	2.951	AO	101,754	366,149	10/18/2019	10/30/2026
07330M-AB-3	BRANCH BANKING AND TRUST COMPA CORPORATE	LS		2	1FE	27,997,002	106.4500	29,551,510	27,761,000	27,923,725	0	(22,071)	0	0	3.625	3.506	MS	293,515	982,937	06/20/2019	09/16/2025
07330N-AJ-4	BB&T CORP CORPORATE	LS		2	1FE	12,553,988	101.0800	12,467,628	12,335,000	12,385,488	0	(42,253)	0	0	2.850	2.491	AO	87,887	351,548	04/25/2016	04/01/2021
07330N-AT-2	BB&T CORP BANK NOTE			2	1FE	13,135,584	99.9000	13,186,739	13,200,000	13,136,189	0	605	0	0	2.150	2.254	JD	19,708	0	12/09/2019	12/06/2024
073730-AB-9	BEAM INC DEBENTURES				2FE	24,375,275	113.1800	27,683,959	24,460,000	24,424,771	0	8,269	0	0	7.875	7.924	JJ	888,204	1,926,225	10/09/1996	01/15/2023
07387#-AB-0	Bear Swamp Finance Ltd Prtnshp Senior Se			4	2PL	2,708,421	107.5100	2,911,824	2,708,421	2,708,421	0	0	0	0	4.890	4.921	MJSD	368	132,442	10/08/2015	10/08/2025
07387#-AC-8	Bear Swamp Finance Ltd Prtnshp Senior Se			4	2PL	451,479	100.0000	451,479	451,479	451,479	0	0	0	0	0.409	4.674	JAJO	58	23,596	10/08/2015	10/08/2025
075887-AV-1	BECTON DICKINSON & CO CORPORATE				2FE	13,120,467	122.5300	14,151,865	11,550,000	12,828,631	0	(38,270)	0	0	6.000	5.092	MN	88,550	693,000	10/29/2010	05/15/2039
075887-BA-6	BECTON DICKINSON & CO CORPORATE				2FE	2,083,780	101.9300	2,038,675	2,000,000	2,019,412	0	(10,122)	0	0	3.125	2.584	MN	9,201	62,500	02/21/2013	11/08/2021
075887-BG-3	BECTON DICKINSON & CO CORPORATE			2	2FE	9,900,639	116.3600	11,132,121	9,567,000	9,872,340	0	(6,926)	0	0	4.685	4.468	JD	19,921	510,892	11/04/2015	12/15/2044
075887-BM-0	BECTON DICKINSON & CO CORPORATE			2	2FE	2,496,185	113.7400	2,686,652	2,362,000	2,488,536	0	(2,910)	0	0	4.875	4.506	MN	14,713	150,510	04/06/2017	05/15/2044
075887-BX-6	BECTON DICKINSON & CO CORPORATE	LS		2	2FE	10,140,000	119.0200	12,068,932	10,140,000	10,140,000	0	0	0	0	4.669	4.669	JD	32,878	473,437	05/22/2017	06/06/2047
080555-AE-5	BELO CORP DEBENTURES				3FE	10,489,856	115.7300	12,036,176	10,400,000	10,442,452	0	(4,218)	0	0	7.750	7.675	JD	67,167	806,000	06/30/1997	06/01/2027
084423-AR-3	BERKLEY (WR) CORPORATION CORPORATE				2FE	14,472,125	102.2500	14,636,650	14,315,000	14,327,713	0	(18,883)	0	0	5.375	5.233	MS	226,555	769,431	09/14/2010	09/15/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
084423-AT-9	BERKLEY (WR) CORPORATION CORPORATE	LS			2FE	15,505,689	112.4600	17,154,971	15,255,000	15,497,443	0	(5,143)	0	0	4.750	4.640	FA	301,922	577,719	03/28/2019	08/01/2044
084664-BL-4	BERKSHIRE HATHAWAY FIN CORPORATE				1FE	14,982,829	138.7600	16,961,638	12,224,000	14,543,808	0	(71,644)	0	0	5.750	4.324	JJ	324,106	702,880	04/27/2015	01/15/2040
084664-BU-4	BERKSHIRE HATHAWAY FIN CORPORATE				1FE	443,234	118.3700	475,860	402,000	438,730	0	(1,029)	0	0	4.400	3.790	MN	2,260	17,688	04/27/2015	05/15/2042
084664-BV-2	BERKSHIRE HATHAWAY FIN CORPORATE				1FE	555,090	115.8800	587,491	507,000	550,106	0	(1,137)	0	0	4.300	3.750	MN	2,786	21,801	04/27/2015	05/15/2043
084670-BK-3	BERKSHIRE HATHAWAY FIN CORPORATE	LS			1FE	1,500,373	121.8800	1,823,405	1,496,000	1,500,017	0	(99)	0	0	4.500	4.481	FA	26,180	67,320	12/07/2015	02/11/2043
08516*-AB-6	Berlin Station LLC Senior Note			4	4PL	30,685,929	67.3500	31,319,555	46,502,500	30,685,929	0	0	15,816,571	0	7.500	7.568	JAJO	0	3,487,687	02/27/2013	09/30/2031
08621@-AA-8	Berwind Consolidated Holdings Senior Uns				2	2,480,000	109.4900	2,715,311	2,480,000	2,480,000	0	0	0	0	4.640	4.640	JD	5,114	116,031	12/12/2018	12/15/2028
08888@-AA-6	BIF II Safe Harbor Holdings LL Senior Se				2PL	12,100,000	105.5300	12,769,508	12,100,000	12,100,000	0	0	0	0	4.610	4.610	MJSD	1,549	557,810	12/16/2016	12/31/2026
09068#-AA-4	Biotrial, USA, Inc. Debt			4	5GI	8,679,287	100.0100	8,673,589	8,672,336	8,677,007	0	(1,486)	0	0	7.500	7.592	MON	10,840	659,459	06/01/2018	07/25/2022
09143*-AA-7	Bishop Hill II Holdings, LLC Senior Secu			4	2PL	19,361,746	108.6600	21,038,393	19,361,746	19,361,746	0	0	0	0	5.125	5.156	MJSD	2,756	992,289	08/21/2012	03/31/2032
09172#-AE-9	Bissell, Inc Senior Unsecured			4	2	8,968,750	104.0700	9,333,498	8,968,750	8,968,750	0	0	0	0	4.090	4.110	MJSD	30,568	366,822	08/31/2017	09/01/2027
09247X-AH-4	BLACKROCK INC CORPORATE				1FE	5,570,000	103.3500	5,167,553	5,000,000	5,166,240	0	(116,465)	0	0	4.250	1.828	MN	21,840	212,500	06/09/2016	05/24/2021
09247X-AJ-0	BLACKROCK INC CORPORATE				1FE	44,156,118	103.6700	44,437,606	42,865,000	43,277,105	0	(162,920)	0	0	3.375	2.958	JD	120,558	1,446,694	10/14/2015	06/01/2022
09247X-AL-5	BLACKROCK INC CORPORATE				1FE	4,066,320	106.5300	4,261,336	4,000,000	4,047,653	0	(10,434)	0	0	3.500	3.195	MS	40,056	140,000	03/12/2018	03/18/2024
09247X-AN-1	BLACKROCK INC CORPORATE	LS			1FE	28,185,638	105.9800	30,415,280	28,700,000	28,244,830	0	53,340	0	0	3.200	3.449	MS	270,418	918,400	01/07/2019	03/15/2027
09247X-AP-6	BLACKROCK INC CORPORATE			2	1FE	7,528,123	107.3300	8,041,455	7,492,000	7,526,390	0	(1,733)	0	0	3.250	3.190	AO	41,258	122,421	05/29/2019	04/30/2029
09534#-AA-0	Blue Cross Blue Shield of FL Senior Unse				1	8,450,000	103.4600	8,742,465	8,450,000	8,450,000	0	0	0	0	3.400	3.400	MJSD	798	287,300	03/31/2015	03/31/2025
09534#-AB-8	Blue Cross Blue Shield of FL Senior Unse				1	10,618,761	103.6200	10,981,255	10,597,773	10,612,429	0	(1,765)	0	0	3.430	3.410	MJSD	1,010	363,504	04/01/2016	03/31/2027
097023-AD-7	BOEING CO DEBENTURES				1FE	3,881,603	110.5200	3,426,079	3,100,000	3,199,595	0	(56,584)	0	0	8.750	6.620	FA	102,472	271,250	02/10/1998	08/15/2021
097023-AE-5	BOEING CO DEBENTURES				1FE	1,948,400	152.6200	2,736,436	1,793,000	1,890,249	0	(5,057)	0	0	8.750	8.016	MS	46,195	156,888	03/18/1997	09/15/2031
097023-AK-1	BOEING CO DEBENTURES				1FE	15,005,755	156.0500	23,407,396	15,000,000	15,003,395	0	(94)	0	0	7.875	7.871	AO	249,375	1,181,250	05/21/1993	04/15/2043
097023-AQ-8	BOEING CO CORPORATE				1FE	4,755,020	148.8700	5,954,877	4,000,000	4,626,472	0	(12,457)	0	0	7.500	6.202	FA	113,333	300,000	07/21/2004	08/15/2042
097023-AS-4	BOEING CO CORPORATE	LS			1FE	14,080,985	140.8500	15,571,558	11,055,000	13,522,362	0	(90,947)	0	0	6.625	4.723	FA	276,682	732,394	04/27/2015	02/15/2038
097023-AU-9	BOEING CO CORPORATE	LS			1FE	6,425,613	131.6700	6,793,996	5,160,000	6,145,871	0	(56,138)	0	0	6.125	4.201	FA	119,397	316,050	09/10/2014	02/15/2033
097023-AX-3	BOEING CO CORPORATE				1FE	13,621,391	146.2200	18,594,548	12,717,000	13,466,426	0	(21,388)	0	0	6.875	6.326	MS	257,431	874,294	04/27/2015	03/15/2039
097023-AZ-8	BOEING CO CORPORATE				1FE	2,968,740	100.3000	3,008,921	3,000,000	2,999,198	0	3,504	0	0	4.875	5.003	FA	55,250	146,250	07/23/2009	02/15/2020
097023-BA-2	BOEING CO CORPORATE				1FE	26,073,405	132.6900	33,120,243	24,960,000	25,924,276	0	(29,869)	0	0	5.875	5.537	FA	553,973	1,466,400	04/01/2016	02/15/2040
097023-BM-6	BOEING CO CORPORATE			2	1FE	765,615	99.6400	772,174	775,000	773,373	0	1,917	0	0	1.650	1.905	AO	2,167	12,788	10/27/2015	10/30/2020
097023-BN-4	BOEING CO CORPORATE			2	1FE	1,449,390	100.3000	1,504,502	1,500,000	1,461,465	0	12,075	0	0	2.200	3.155	AO	5,592	33,000	01/17/2019	10/30/2022
097023-BW-4	BOEING CO CORPORATE			2	1FE	3,039,150	101.9600	3,058,713	3,000,000	3,034,824	0	(4,326)	0	0	2.800	2.407	MS	28,000	42,000	07/29/2019	03/01/2023
097023-CH-6	BOEING CO CORPORATE			2	1FE	19,968,672	103.2600	20,496,462	19,850,000	19,960,164	0	(8,507)	0	0	3.100	2.999	MN	102,558	305,966	05/29/2019	05/01/2026
097023-CK-9	BOEING CO CORPORATE			2	1FE	28,181,463	108.2400	31,031,604	28,670,000	28,185,914	0	4,451	0	0	3.900	3.998	MN	186,355	555,959	04/30/2019	05/01/2049
097023-CM-5	BOEING CO CORPORATE			2	1FE	4,472,891	101.2200	4,539,924	4,485,000	4,473,448	0	558	0	0	2.700	2.740	FA	50,793	0	07/29/2019	02/01/2027
097023-CN-3	BOEING CO CORPORATE			2	1FE	6,787,417	102.0600	6,740,716	6,605,000	6,784,391	0	(3,026)	0	0	2.950	2.634	FA	81,728	0	10/18/2019	02/01/2030
097023-CR-4	BOEING CO CORPORATE	LS		2	1FE	28,568,695	107.1000	30,722,337	28,685,000	28,568,464	0	(232)	0	0	3.950	3.970	FA	475,255	0	08/02/2019	08/01/2059
09768#-AA-7	Bollinger Shipyards, LLC Senior Secured			4	4	40,262,119	103.8600	41,815,143	40,262,119	40,262,119	0	0	0	0	7.000	7.061	MJSD	62,630	2,818,348	12/23/2014	12/23/2021
100743-AJ-2	BOSTON GAS COMPANY INC CORPORATE				1FE	21,777,875	114.0800	23,571,852	20,663,000	21,679,668	0	(28,646)	0	0	4.487	4.140	FA	350,256	927,149	12/06/2016	02/15/2042
100743-AK-9	BOSTON GAS COMPANY INC CORPORATE			2	1FE	422,190	103.3400	438,164	424,000	422,520	0	169	0	0	3.150	3.202	FA	5,565	13,356	01/02/2018	08/01/2027
101137-AT-4	BOSTON SCIENTIFIC CORP CORPORATE			2	2FE	5,208,600	117.4700	5,873,401	5,000,000	5,204,173	0	(4,427)	0	0	4.550	4.231	MS	75,833	117,542	05/10/2019	03/01/2039
101137-AU-1	BOSTON SCIENTIFIC CORP CORPORATE			2	2FE	21,209,900	121.4700	24,573,029	20,230,000	21,197,281	0	(12,620)	0	0	4.700	4.403	MS	316,937	491,252	04/09/2019	03/01/2049
10240*-AA-7	Bowie Acquisitions LLC Sr. Secured			4	2PL	109,345,000	100.5200	109,911,021	109,345,000	109,345,000	0	0	0	0	3.920	3.919	JD	178,597	0	12/16/2019	09/30/2038
10373Q-AB-6	BP CAPITAL MARKETS PLC CORPORATE	LS		2	1FE	1,670,000	108.2300	1,807,495	1,670,000	1,670,000	0	0	0	0	3.796	3.796	MS	17,609	63,393	09/18/2018	09/21/2025
10373Q-AC-4	BP CAPITAL MARKETS PLC CORPORATE			2	1FE	400,000	110.5500	442,194	400,000	400,000	0	0	0	0	3.937	3.937	MS	4,374	15,748	09/18/2018	09/21/2028
10373Q-AE-0	BP CAPITAL MARKETS PLC CORPORATE			2	1FE	9,026,080	113.1400	9,701,924	8,575,000	8,995,728	0	(30,352)	0	0	4.234	3.562	MN	55,468	363,066	04/08/2019	11/06/2028
10373Q-AT-7	BP CAPITAL MARKETS PLC CORPORATE			2	1FE	9,039,516	104.3500	9,321,403	8,933,000	9,032,771	0	(6,745)	0	0	3.119	2.915	MN	44,115	139,310	07/26/2019	05/04/2026
10373Q-AV-2	BP CAPITAL MARKETS PLC CORPORATE			2	1FE	1,127,439	103.6100	1,201,840	1,160,000	1,130,315	0	2,876	0	0	3.017	3.429	JJ	16,040	17,499	03/20/2019	01/16/2027
10373Q-AW-0	BP CAPITAL MARKETS PLC CORPORATE			2	1FE	18,663,170	104.0400	19,247,436	18,500,000	18,639,295	0	(23,875)	0	0	3.216	3.002	MN	54,538	594,960	04/22/2019	11/28/2023
10373Q-AY-6	BP CAPITAL MARKETS PLC CORPORATE			2	1FE	19,483,557	104.2800	20,855,735	20,000,000	19,576,841	0	89,220	0	0	3.224	3.762	AO	137,916	644,800	12/14/2018	04/14/2024
10373Q-AZ-3	BP CAPITAL MARKETS PLC CORPORATE			2	1FE	15,517,789	106.9800	16,122,231	15,070,000	15,476,731	0	(39,881)	0	0	3.588	3.156	AO	115,652	477,922	06/26/2019	04/14/2027
10373Q-BA-7	BP CAPITAL MARKETS PLC CORPORATE			2	1FE	1,780,092	101.5900	1,828,636	1,800,000	1,784,029	0	3,937	0	0	2.520	2.861	MS	12,852	22,680	04/12/2019	09/19/2022
10563*-AB-4	WHBraumInc,BraumInc,RetailBld Senior Not			4	2	8,842,857	102.9600	9,104,320	8,842,857	8,842,857	0	0	0	0	4.750	4.777	JAJO	86,341	420,036	01/17/2014	01/17/2024
10575@-AD-4	Bray International, Inc. Series D Senior			4	3YE	7,500,000	103.4500	7,758,500	7,500,000	7,500,000	0	0	0	0	5.130	5.162	JAJO	70,538	384,750	10/25/2010	10/25/2022
10575@-AF-9	Bray International, Inc. Senior Secured			4	3YE	1,000,000	102.0300	1,020,257	1,000,000	1,000,000	0	0	0	0	3.830	3.848	FMAN	6,277	38,300	08/02/2016	08/02/2028
10623*-AA-4	Brazos Sandy Creek Elec Coop Series A Se			4	1	10,329,167	113.7900	11,753,251	10,329,167	10,329,167	0	0	0	0	6.540	6.540	JD	1,876	675,527	11/04/2009	06/30/2024
109641-AG-5	BRINKER INTERNATIONAL CORPORATE				3FE	1,040,808	101.5900	1,074,862	1,058,000	1,046,873	0	2,999	0	0	3.875	4.212	MN	5,239	40,998	11/30/2017	05/15/2023
110122-AA-6	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	11,621,501	116.5600	11,452,188	9,825,000	11,468,212	0	(153,289)	0	0	7.150	2.106	JD	31,222	351,244	08/28/2019	06/15/2023
110122-AP-3	BRISTOL MYERS SQUIBB CO CORPORATE	LS			1FE	22,542,965	132.3900	27,324,820	20,640,000	22,107,793	0	(53,252)	0	0	5.875	5.234	MN	154,943	1,212,600	10/23/2009	11/15/2036

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
110122-AQ-1	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	14,194,830	133.2600	17,323,738	13,000,000	13,953,178	0	(29,628)	0	0	6.125	5.485	MN	132,708	796,250	08/10/2009	05/01/2038
110122-AT-5	BRISTOL MYERS SQUIBB CO CORPORATE	LS			1FE	2,069,687	100.6900	2,265,580	2,250,000	2,193,671	0	20,649	0	0	2.000	3.014	FA	18,750	45,000	06/27/2013	08/01/2022
110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE	LS			1FE	3,329,187	101.0300	3,782,460	3,744,000	3,382,796	0	9,347	0	0	3.250	3.882	FA	50,700	121,680	12/07/2015	08/01/2042
110122-AW-8	BRISTOL MYERS SQUIBB CO CORPORATE	LS			1FE	14,243,472	104.3800	15,030,354	14,400,000	14,333,317	0	15,928	0	0	3.250	3.379	MN	78,000	468,000	10/24/2013	11/01/2023
110122-AX-6	BRISTOL MYERS SQUIBB CO CORPORATE	LS		2	1FE	2,009,247	119.9300	2,122,837	1,770,000	1,988,928	0	(5,700)	0	0	4.500	3.710	MS	26,550	79,650	04/01/2016	03/01/2044
110122-BH-0	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	473,186	104.0300	488,945	470,000	473,069	0	(117)	0	0	3.550	3.287	FA	6,303	0	11/22/2019	08/15/2022
110122-BT-4	BRISTOL MYERS SQUIBB CO CORPORATE	LS		2	1FE	3,294,546	121.1700	3,722,267	3,072,000	3,293,843	0	(703)	0	0	4.625	4.145	MN	18,155	0	11/22/2019	05/15/2044
110122-BU-1	BRISTOL MYERS SQUIBB CO CORPORATE	LS		2	1FE	24,427,796	128.2000	30,428,289	23,735,000	24,426,613	0	(1,183)	0	0	5.000	4.796	FA	448,328	0	11/22/2019	08/15/2045
110122-BW-7	BRISTOL MYERS SQUIBB CO CORPORATE			2	1FE	60,915,386	122.5800	74,189,376	60,525,000	60,912,026	0	(3,360)	0	0	4.550	4.509	FA	298,338	0	11/22/2019	02/20/2048
110122-BX-5	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	31,949,440	100.9900	32,316,290	32,000,000	31,964,467	0	15,027	0	0	2.550	2.632	MN	106,533	403,467	05/07/2019	05/14/2021
110122-CA-4	BRISTOL MYERS SQUIBB CO CORPORATE			2	1FE	32,465,291	105.0700	34,188,644	32,540,000	32,471,595	0	6,304	0	0	3.200	3.236	JD	46,279	604,521	05/08/2019	06/15/2026
110122-CB-2	BRISTOL MYERS SQUIBB CO CORPORATE			2	1FE	1,795,340	107.1200	1,938,912	1,810,000	1,796,170	0	831	0	0	3.400	3.494	JJ	38,463	0	05/08/2019	07/26/2029
110122-CC-0	BRISTOL MYERS SQUIBB CO CORPORATE	LS		2	1FE	5,859,861	115.2900	6,767,373	5,870,000	5,860,189	0	329	0	0	4.125	4.137	JD	10,762	140,574	05/08/2019	06/15/2039
110122-CD-8	BRISTOL MYERS SQUIBB CO CORPORATE	LS		2	1FE	18,961,255	118.8200	22,653,669	19,065,000	18,960,904	0	(351)	0	0	4.250	4.282	AO	146,297	360,117	05/08/2019	10/26/2049
110122-CE-6	BRISTOL MYERS SQUIBB CO CORP FLOATER				1FE	5,000,000	100.0400	5,001,895	5,000,000	5,000,000	0	0	0	0	2.104	2.725	FMAN	12,859	65,734	05/07/2019	11/16/2020
110122-CF-3	BRISTOL MYERS SQUIBB CO CORP FLOATER				1FE	9,000,000	100.2100	9,018,666	9,000,000	9,000,000	0	0	0	0	2.284	2.905	FMAN	25,125	126,690	05/07/2019	05/16/2022
11134#-AA-0	Broadstone Net Lease, LLC Senior Unsecur				2FE	13,000,000	107.6100	13,988,730	13,000,000	13,000,000	0	0	0	0	4.840	4.840	AO	127,588	629,200	04/18/2017	04/19/2027
114474-B*-9	Brookshire Grocery Company Senior Note			4	3	4,272,247	106.9800	4,570,277	4,272,247	4,272,247	0	0	0	0	6.050	5.102	MON	21,539	258,471	11/16/2011	11/01/2026
114474-D#-3	Brookshire Grocery Company Senior Note			4	3FE	675,738	106.0900	716,896	675,738	675,738	0	0	0	0	5.650	4.694	MON	3,182	38,179	11/20/2013	11/01/2028
114474-D*-7	Brookshire Grocery Company Senior Note			4	3FE	3,362,230	104.4900	3,513,187	3,362,230	3,362,230	0	0	0	0	5.250	4.287	MON	14,710	176,517	11/28/2012	11/29/2027
115885-AK-1	BROWNING FERRIS INDS INC DEBENTURES				2FE	5,670,575	143.7300	11,160,742	7,765,000	6,056,401	0	42,538	0	0	7.400	10.242	MS	169,191	574,610	01/25/2001	09/15/2035
117043-AE-9	BRUNSWICK CORP DEBENTURES				2FE	10,272,535	114.0800	11,107,942	9,737,000	9,976,733	0	(56,365)	0	0	7.375	6.604	MS	239,368	718,104	11/01/2013	09/01/2023
120111-BM-0	BUILDING MATERIALS CORP OF AME CORPORATE	LS		2	3FE	8,691,250	102.7500	8,810,868	8,575,000	8,623,058	0	(15,320)	0	0	5.375	5.161	MN	58,894	460,906	02/11/2015	11/15/2024
12015U-A@-0	Bulab Holdings, Inc. Senior Note			4	2	1,000,000	100.7700	1,007,715	1,000,000	1,000,000	0	0	0	0	3.390	3.390	MS	8,852	33,900	09/27/2012	09/27/2024
12189L-AP-6	BURLINGTN NORTH SANTA FE LLC CORPORATE	LS		2	1FE	9,021,121	127.5200	9,308,821	7,300,000	8,886,576	0	(42,470)	0	0	5.150	3.739	MS	125,317	375,950	09/09/2016	09/01/2043
12189L-AS-0	BURLINGTN NORTH SANTA FE LLC CORPORATE			2	1FE	17,498,809	123.9700	18,763,138	15,135,000	17,312,500	0	(54,536)	0	0	4.900	3.959	AO	185,404	741,615	06/21/2016	04/01/2044
12189L-AW-1	BURLINGTN NORTH SANTA FE LLC CORPORATE	LS		2	1FE	4,853,420	114.6200	5,960,431	5,200,000	4,878,206	0	6,674	0	0	4.150	4.565	AO	53,950	215,800	01/08/2016	04/01/2045
12189L-BB-6	BURLINGTN NORTH SANTA FE LLC CORPORATE	LS		2	1FE	6,919,990	113.6300	7,954,404	7,000,000	6,924,948	0	1,434	0	0	4.125	4.191	JD	12,833	288,750	03/06/2017	06/15/2047
12189T-AA-2	BURLINGTON NORTH SANTA F DEBENTURES				1FE	32,281,422	126.4100	36,411,715	28,805,000	31,826,265	0	(454,565)	0	0	7.000	4.873	JD	89,616	2,016,350	04/03/2018	12/15/2025
12189T-AF-1	BURLINGTON NORTH SANTA F DEBENTURES				1FE	22,108,085	174.5300	38,922,368	22,301,000	22,108,787	0	50	0	0	7.250	7.313	FA	673,676	1,616,823	09/25/2000	08/01/2097
12189T-AG-9	BURLINGTON NORTH SANTA F DEBENTURES				1FE	5,522,512	128.5400	6,110,832	4,754,000	5,409,741	0	(70,175)	0	0	6.875	4.708	JD	27,236	326,838	04/03/2018	12/01/2027
12189T-AK-0	BURLINGTON NORTH SANTA F CORPORATE				1FE	7,557,546	133.7800	8,515,362	6,365,000	7,009,133	0	(50,931)	0	0	7.082	5.673	MN	60,103	450,769	03/24/2004	05/13/2029
12189T-AN-4	BURLINGTON NORTH SANTA F DEBENTURES				1FE	5,072,550	130.4900	6,524,257	5,000,000	5,037,586	0	(2,934)	0	0	6.750	6.638	MS	99,375	337,500	03/23/1999	03/15/2029
12189T-AR-5	BURLINGTON NORTH SANTA F DEBENTURES				1FE	7,030,087	144.6700	8,181,153	5,655,000	6,644,266	0	(68,643)	0	0	7.950	5.693	FA	169,838	449,573	04/03/2018	08/15/2030
122014-AH-6	BURLINGTON RESOURCES INC DEBENTURES	LS			1FE	5,627,300	123.8900	6,194,695	5,000,000	5,234,382	0	(36,200)	0	0	8.200	7.103	MS	120,722	410,000	03/16/2001	03/15/2025
122014-AL-7	BURLINGTON RESOURCES INC CORPORATE				1FE	2,299,980	133.3600	2,667,223	2,000,000	2,162,939	0	(12,889)	0	0	7.375	6.195	MS	49,167	147,500	09/29/2003	03/01/2029
12365*-AB-0	Butler Machinery Company Senior Note				2	7,500,000	105.6700	7,925,469	7,500,000	7,500,000	0	0	0	0	4.750	4.750	JD	12,865	356,250	12/18/2013	12/18/2023
12469@-AA-5	C and J Clark America Inc. Senior Secure				4	35,850,000	102.9300	36,900,821	35,850,000	35,850,000	0	0	0	0	5.400	5.438	FMAN	177,458	1,935,900	02/28/2017	04/29/2022
12477@-AA-5	CAPC Asst Stabilization Fnd #1 Senior Se			4	5GI	4,114,167	100.2900	4,162,801	4,150,939	4,128,606	0	8,514	0	0	6.000	6.688	MON	692	296,075	06/01/2018	07/31/2021
124857-AJ-2	CBS CORP CORPORATE			2	2FE	13,105,988	111.3400	13,396,475	12,032,000	12,951,155	0	(24,676)	0	0	4.850	4.309	JJ	291,776	583,552	10/31/2012	07/01/2042
124857-AK-9	CBS CORP CORPORATE			2	2FE	464,278	112.9800	564,924	500,000	466,679	0	637	0	0	4.900	5.392	FA	9,256	24,500	12/07/2015	08/15/2044
1248EP-AY-9	CCO HLDGS LLC CAP CORP CORPORATE			2	3FE	1,079,835	101.3200	1,133,749	1,119,000	1,105,108	0	4,510	0	0	5.250	5.741	MS	14,850	58,748	06/21/2013	09/30/2022
1248EP-AZ-6	CCO HLDGS LLC CAP CORP CORPORATE			2	3FE	1,908,000	101.3900	2,027,829	2,000,000	1,964,570	0	10,046	0	0	5.125	5.751	FA	38,722	102,500	06/10/2013	02/15/2023
12505B-AC-4	CBRE SERVICES INC CORPORATE			2	2FE	3,349,500	112.6100	3,716,173	3,300,000	3,327,363	0	(4,819)	0	0	5.250	5.056	MS	51,013	173,250	12/09/2014	03/15/2025
12505F-AD-3	OUTFRONT MEDIA CAP LLC/C CORPORATE			2	4FE	6,105,000	102.5100	6,150,698	6,000,000	6,058,156	0	(25,284)	0	0	5.625	5.137	MN	43,125	337,500	02/05/2018	02/15/2024
12513G-BA-6	CDW LLC FINANCE CORPORATE	LS		2	3FE	7,844,090	111.0700	8,555,624	7,703,000	7,780,186	0	(15,271)	0	0	5.500	5.242	JD	35,305	423,665	06/08/2015	12/01/2024
12520@-AA-2	CCP-PL Lessor, LLC Debt in a Project			4	3	18,316,036	103.1400	18,891,143	18,316,036	18,316,036	0	0	0	0	4.500	4.524	JAJO	183,160	824,222	07/31/2017	12/31/2027
12522#-AA-8	CDC Small Business Fin Corp. Promissory			4	4	14,583,971	101.1700	15,007,433	14,833,333	14,631,857	0	36,378	0	0	4.500	4.863	MJSD	1,854	627,896	01/25/2019	12/21/2024
12527G-AE-3	CF INDUSTRIES INC CORPORATE				3FE	466,532	109.0800	545,422	500,000	468,680	0	576	0	0	5.375	5.862	MS	7,913	26,875	12/07/2015	03/15/2044
12527G-AF-0	CF INDUSTRIES INC CORPORATE				3FE	1,417,176	112.4200	1,623,276	1,444,000	1,421,019	0	1,033	0	0	5.150	5.309	MS	21,897	74,366	04/01/2016	03/15/2034
12541W-A#-7	CH Robinson Worldwide Inc Senior Note			2	2	8,457,225	107.0000	9,023,527	8,432,881	8,453,388	0	(1,083)	0	0	4.600	4.575	FA	133,614	387,913	04/01/2016	08/29/2033
12541W-A*-1	CH Robinson Worldwide Inc Senior Note			2	2	5,000,000	102.8800	5,144,006	5,000,000	5,000,000	0	0	0	0	3.970	3.970	FA	68,372	198,500	08/27/2013	08/28/2023
12541W-A@-9	CH Robinson Worldwide Inc Senior Note			2	2	16,543,355	105.3100	15,795,952	15,000,000	16,042,046	0	(102,653)	0	0	4.260	3.328	FA	220,100	639,000	12/03/2014	08/28/2028
12542R-F#-2	CHS Inc. Senior Unsecured			2	2	24,133,031	102.2700	24,934,259	24,380,000	24,252,452	0	83,087	0	0	4.520	4.899	JD	67,343	1,101,976	07/15/2018	06/09/2021
12542R-F*-6	CHS Inc. Senior Note			4	2	8,820,000	101.0000	8,907,968	8,820,000	8,820,000	0	0	0	0	4.000	4.019	FMAN	37,240	352,800	11/23/2010	11/23/2020
12542R-H@-2	CHS Inc. Senior Note			2	2	15,100,000	103.5400	15,634,229	15,100,000	15,100,000	0	0	0	0	3.800	3.818	JAJO	125,917	573,800	07/12/2013	07/14/2025
12543D-BA-7	CHS COMMUNITY HEALTH SYS CORPORATE	LS		2	6FE	1,971,000	81.9200	2,211,783	2,700,000	1,971,000	0	0	73,440	0	8.125	14.257	JD	609	219,375	06/22/2018	06/30/2024

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
125523-AH-3	CIGNA CORP NEW CORPORATE	LS		2	2FE	10,426,800	110.9700	11,096,945	10,000,000	10,412,708	0	(14,092)	0	0	4.375	3.802	AO	92,361	218,750	08/28/2019	10/15/2028
125523-AK-6	CIGNA CORP NEW CORPORATE	LS		2	2FE	20,950,461	119.5600	25,029,743	20,935,000	20,951,361	0	899	0	0	4.900	4.895	JD	45,592	512,908	08/28/2019	12/15/2048
125523-AY-6	CIGNA CORP NEW CORP			2	2FE	3,837,054	101.2700	4,152,147	4,100,000	3,843,144	0	6,089	0	0	3.050	3.993	AO	26,399	62,525	10/11/2019	10/15/2027
125523-BC-3	CIGNA CORP NEW CORP				2FE	6,996,880	130.9600	9,167,514	7,000,000	6,996,764	0	(116)	0	0	6.150	6.152	MN	55,008	215,250	10/11/2019	11/15/2036
125523-BE-9	CIGNA CORP NEW CORP			2	2FE	882,258	124.5700	934,300	750,000	881,379	0	(879)	0	0	5.875	4.558	MS	12,974	0	10/11/2019	03/15/2041
125523-BG-4	CIGNA CORP NEW CORP			2	2FE	11,847,115	114.9900	11,868,479	10,321,000	11,837,751	0	(9,365)	0	0	5.375	4.321	FA	209,574	0	10/11/2019	02/15/2042
125523-BW-9	CIGNA CORP NEW CORP	LS		2	2FE	10,084,907	104.4000	10,440,271	10,000,000	10,081,123	0	(3,784)	0	0	3.500	3.291	JD	15,556	175,000	10/11/2019	06/15/2024
12572Q-AE-5	CME Group Inc CORPORATE				1FE	503,308	102.8900	514,439	500,000	501,392	0	(492)	0	0	3.000	2.891	MS	4,417	15,000	12/07/2015	09/15/2022
12610#-AA-1	CBRE U.S. Core Ptrs REIT Sr. Unsecured				2IF	76,400,000	98.1700	75,002,954	76,400,000	76,400,000	0	0	0	0	3.380	3.380	AO	437,560	0	10/30/2019	10/30/2029
12610#-AB-9	CBRE U.S. Core Ptrs REIT Sr. Unsecured				2IF	4,224,000	97.6400	4,124,383	4,224,000	4,224,000	0	0	0	0	3.480	3.480	AO	24,908	0	10/30/2019	10/30/2031
126117-AT-7	CNA FINANCIAL CORP CORPORATE			2	2FE	2,210,570	109.8500	2,249,808	2,048,000	2,199,623	0	(10,948)	0	0	4.500	3.120	MS	30,720	46,080	07/09/2019	03/01/2026
126117-AU-4	CNA FINANCIAL CORP CORPORATE			2	2FE	5,749,200	104.0100	6,032,532	5,800,000	5,753,373	0	4,052	0	0	3.450	3.567	FA	75,593	103,500	07/11/2019	08/15/2027
126117-AV-2	CNA FINANCIAL CORP CORPORATE	LS		2	2FE	1,642,095	107.5100	1,752,481	1,630,000	1,641,413	0	(681)	0	0	3.900	3.808	MN	10,595	30,902	05/21/2019	05/01/2029
12626P-AF-0	CRH AMERICA INC BONDS				2FE	2,239,470	125.7600	2,829,689	2,250,000	2,242,587	0	314	0	0	6.400	6.435	AO	30,400	144,000	09/22/2003	10/15/2033
126408-BP-7	CSX CORP DEBENTURES				2FE	16,715,836	125.8200	20,760,254	16,500,000	16,597,417	0	(10,065)	0	0	7.250	7.143	MN	199,375	1,196,250	09/24/1997	05/01/2027
126408-GS-6	CSX CORP NOTES				2FE	3,969,507	136.1100	4,423,484	3,250,000	3,838,962	0	(16,794)	0	0	6.220	4.812	AO	34,253	202,150	07/14/2010	04/30/2040
126408-GU-1	CSX CORP CORPORATE			2	2FE	10,591,955	125.8800	11,128,252	8,840,000	10,322,265	0	(43,583)	0	0	5.500	4.274	AO	102,642	486,200	01/01/2013	04/15/2041
126408-GW-7	CSX CORP CORPORATE	LS		2	2FE	16,729,842	117.4800	19,474,360	16,577,000	16,712,646	0	(3,574)	0	0	4.750	4.689	MN	67,805	787,408	11/19/2015	05/30/2042
126408-GX-5	CSX CORP CORPORATE			2	2FE	19,459,736	112.5500	22,848,512	20,300,000	19,529,485	0	18,134	0	0	4.400	4.669	MS	297,733	893,200	11/18/2015	03/01/2043
126408-HA-4	CSX CORP CORPORATE			2	2FE	24,588,623	115.0000	30,888,582	26,860,000	24,677,966	0	23,279	0	0	4.500	4.996	FA	503,625	1,208,700	12/07/2015	08/01/2054
126408-HC-0	CSX CORP CORPORATE	LS		2	2FE	18,008,762	107.7400	22,193,862	20,600,000	18,140,019	0	36,147	0	0	3.950	4.692	MN	135,617	813,700	02/11/2016	05/01/2050
126408-HG-1	CSX CORP CORPORATE			2	2FE	6,974,175	107.6600	8,074,516	7,500,000	6,976,410	0	2,235	0	0	4.250	4.615	MN	53,125	318,750	03/27/2019	11/01/2066
126408-HL-0	CSX CORP CORPORATE			2	2FE	20,307,893	114.4400	24,229,443	21,172,000	20,310,580	0	2,687	0	0	4.650	4.869	MS	328,166	492,249	03/18/2019	03/01/2068
126410-LK-3	CSX TRANSPORTATION CORP				1FE	4,643,447	103.2600	4,467,199	4,326,000	4,339,991	0	(31,080)	0	0	9.750	8.972	JD	18,746	421,785	08/23/2004	06/15/2020
126410-LL-1	CSX TRANSPORTATION CORP				2FE	4,336,022	154.1700	6,475,002	4,200,000	4,318,962	0	(1,818)	0	0	7.875	7.613	MN	42,263	330,750	08/23/2004	05/15/2043
12641L-BU-6	CSX CORP NOTES				2FE	14,682,225	128.4400	19,907,499	15,500,000	15,058,402	0	33,896	0	0	6.800	7.236	JD	87,833	1,054,000	05/14/1999	12/01/2028
126650-BX-7	CVS HEALTH CORP CORPORATE			2	2FE	13,507,755	118.3000	14,609,952	12,350,000	13,485,022	0	(18,097)	0	0	5.750	5.027	MN	90,738	437,000	06/19/2019	05/15/2041
126650-CD-0	CVS HEALTH CORP CORPORATE			2	2FE	10,255,004	120.2100	11,349,858	9,442,000	10,184,378	0	(17,691)	0	0	5.300	4.734	JD	36,142	500,426	11/19/2015	12/05/2043
126650-CN-8	CVS HEALTH CORP CORPORATE			2	2FE	35,982,227	118.4900	39,741,633	33,540,000	35,806,930	0	(47,123)	0	0	5.125	4.664	JJ	768,741	1,718,925	08/28/2017	07/20/2045
12696*-AC-8	Cyrq Power Systems, LLC Debt in a Projec			4	2	8,984,216	100.0000	8,984,216	8,984,216	8,984,216	0	0	0	0	5.529	4.378	MJSD	6,893	379,384	11/15/2019	06/30/2023
12696*-AF-1	Cyrq Power Systems, LLC Debt in a Projec			4	2	34,656,453	106.0300	36,747,255	34,656,453	34,656,453	0	0	0	0	4.850	4.878	MJSD	4,669	1,388,384	11/15/2019	12/31/2039
127097-C*-2	Cabot Oil & Gas Corp Series E Senior Not				2	2,328,000	101.7600	2,368,858	2,328,000	2,328,000	0	0	0	0	6.540	6.540	JJ	69,782	152,251	07/16/2008	07/16/2020
127097-D#-7	Cabot Oil & Gas Corp Senior Note				2	20,000,000	111.8800	22,375,788	20,000,000	20,000,000	0	0	0	0	5.800	5.800	JJ	534,889	1,160,000	12/30/2010	01/15/2026
127097-D*-1	Cabot Oil & Gas Corp Senior Note				2	20,000,000	102.2400	20,448,846	20,000,000	20,000,000	0	0	0	0	5.420	5.420	JJ	499,844	1,084,000	12/30/2010	01/15/2021
127097-D@-9	Cabot Oil & Gas Corp SENIOR NOTE				2	15,000,000	106.4700	15,970,478	15,000,000	15,000,000	0	0	0	0	5.590	5.590	JJ	386,642	838,500	12/30/2010	01/15/2023
12806*-AH-4	Caithness Long Island, LLC Series H Seni			4	2PL	10,386,430	110.9000	11,517,993	10,386,430	10,386,430	0	0	0	0	5.710	5.709	JJ	273,469	593,065	01/15/2009	01/15/2032
13034V-AD-6	CALIFORNIA INST OF TECHNOLOGY CORPORATE			2	1FE	13,091,794	96.9800	12,728,334	13,125,000	13,091,444	0	(350)	0	0	3.650	3.659	MS	47,906	0	11/20/2019	09/01/2119
130572-AA-8	California Ridge Wind Energy Senior Secu			4	2PL	42,053,589	118.3200	49,759,828	42,053,589	42,053,589	0	0	0	0	6.250	6.298	MJSD	7,301	2,628,349	04/27/2012	06/30/2032
13342B-AF-2	Cameron International Corp CORPORATE			2	2FE	13,457,280	121.8400	12,732,031	10,450,000	12,985,467	0	(74,557)	0	0	5.950	4.196	JD	51,815	621,775	10/31/2012	06/01/2041
14040*-AA-1	Capital Power US Financing LP Senior Not				2	1,000,000	102.7000	1,026,963	1,000,000	1,000,000	0	0	0	0	5.210	5.210	JD	2,316	52,100	06/15/2011	06/15/2021
140420-NB-2	CAPITAL ONE BANK USA NA CORPORATE				2FE	2,789,430	103.3700	3,101,002	3,000,000	2,920,904	0	23,169	0	0	3.375	4.285	FA	38,250	101,250	08/26/2013	02/15/2023
14149#-AG-4	Cardinal Glass Industries Senior Note				2	13,714,000	103.1500	14,145,869	13,714,000	13,714,000	0	0	0	0	3.750	3.750	JAJO	89,998	514,275	07/28/2015	07/28/2022
14149Y-AW-8	CARDINAL HEALTH INC WAS CARDIN CORPORATE				2FE	3,295,621	99.6600	3,288,873	3,300,000	3,296,088	0	87	0	0	4.600	4.608	MS	44,697	151,800	03/08/2013	03/15/2043
14149Y-AY-4	CARDINAL HEALTH INC WAS CARDIN CORPORATE				2FE	2,248,503	102.5800	2,354,277	2,295,000	2,277,993	0	4,913	0	0	3.200	3.445	MS	21,624	73,440	05/29/2013	03/15/2023
14149Y-BB-3	CARDINAL HEALTH INC WAS CARDIN CORPORATE			2	2FE	1,206,332	98.7100	1,132,172	1,147,000	1,200,864	0	(1,253)	0	0	4.500	4.190	MN	6,595	51,615	04/27/2015	11/15/2044
14149Y-BM-9	CARDINAL HEALTH INC WAS CARDIN CORPORATE			2	2FE	3,040,000	98.9700	3,008,635	3,040,000	3,040,000	0	0	0	0	4.368	4.368	JD	5,902	132,787	06/01/2017	06/15/2047
141781-AC-8	Cargill Inc NOTES 144A				1FE	7,035,165	124.5000	7,905,748	6,350,000	6,621,996	0	(38,083)	0	0	7.375	6.468	AO	117,078	468,313	08/21/2002	10/01/2025
141781-AE-4	Cargill Inc SENIOR NOTES 144A				1FE	6,288,114	124.6700	6,838,078	5,485,000	5,835,980	0	(41,290)	0	0	7.500	6.307	MS	137,125	411,375	09/09/2002	09/01/2026
141781-AT-1	Cargill Inc NOTES				1FE	9,502,500	130.5000	13,049,650	10,000,000	9,649,431	0	14,466	0	0	6.125	6.504	AO	122,500	612,500	06/09/2004	04/19/2034
141781-AY-0	Cargill Inc CORPORATE				1FE	21,479,271	103.0800	20,151,648	19,550,000	19,928,441	0	(267,661)	0	0	4.307	2.853	MN	109,930	842,019	03/14/2016	05/14/2021
141781-BB-9	Cargill Inc CORPORATE	LS		2	1FE	4,608,090	102.2800	4,602,494	4,500,000	4,524,486	0	(12,213)	0	0	3.300	3.006	MS	49,500	148,500	06/15/2012	03/01/2022
141781-BC-7	Cargill Inc CORPORATE				1FE	30,710,383	112.4200	37,720,394	33,552,000	31,034,627	0	60,782	0	0	4.100	4.635	MN	229,272	1,375,632	04/01/2016	11/01/2042
141781-BF-0	Cargill Inc CORPORATE	LS			1FE	13,644,941	124.0900	16,352,340	13,178,000	13,642,431	0	(9,753)	0	0	4.760	4.522	MN	66,212	627,273	01/04/2019	11/23/2045
141781-BJ-2	Cargill Inc CORPORATE			2	1FE	24,310,338	111.7800	27,565,343	24,660,000	24,313,309	0	2,971	0	0	3.875	3.956	MN	100,866	477,788	05/20/2019	05/23/2049
141781-BK-9	Cargill Inc CORPORATE			2	1FE	10,779,326	105.6600	11,414,762	10,803,000	10,780,566	0	1,240	0	0	3.250	3.274	MN	37,060	175,549	07/10/2019	05/23/2029
141781-G*-9	Cargill Inc SRNT				1FE	58,338,259	124.8500	62,424,853	50,000,000	53,029,546	0	(499,136)	0	0	8.930	7.474	JD	272,861	4,465,000	07/01/2001	12/09/2024
144141-CU-0	DUKE ENERGY PROGRESS INC 1ST MORTGAGE				1FE	3,955,236	127.6200	4,737,155	3,712,000	3,881,923	0	(8,324)	0	0	6.125	5.633	MS	66,945	227,360	04/27/2015	09/15/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
144141-CY-2	DUKE ENERGY PROGRESS INC CORPORATE	LS			1FE	3,843,109	139.5600	5,372,981	3,850,000	3,844,162	0	153	0	0	6.300	6.313	AO	60,638	242,550	03/10/2008	04/01/2038
144141-DD-7	DUKE ENERGY PROGRESS INC CORPORATE			2	1FE	6,072,692	112.0100	6,334,234	5,655,000	6,036,550	0	(10,975)	0	0	4.100	3.654	MS	68,268	231,855	10/18/2016	03/15/2043
147528-E@-8	Casey's General Stores Inc Senior Note				2	38,810,000	101.4600	39,374,532	38,810,000	38,810,000	0	0	0	0	5.220	5.220	FA	799,098	2,025,882	08/09/2010	08/10/2020
147528-F*-9	Casey's General Stores Inc Senior Note			4	2	6,750,000	103.4500	6,983,110	6,750,000	6,750,000	0	0	0	0	3.750	3.750	JD	9,844	253,125	12/17/2013	12/18/2028
149123-AZ-4	CATERPILLAR INC DEBENTURES				1FE	10,000,000	108.2800	10,828,022	10,000,000	10,000,000	0	0	0	0	9.375	9.375	MS	276,042	937,500	03/15/1991	03/15/2021
149123-BE-0	CATERPILLAR INC DEBENTURES			2	1FE	12,011,232	154.0400	18,435,314	11,968,000	11,987,913	0	(1,962)	0	0	7.375	7.344	MS	294,213	882,640	04/21/1998	03/01/2097
149123-BF-7	CATERPILLAR INC NOTES				1FE	2,773,440	129.1400	3,680,376	2,850,000	2,808,860	0	3,321	0	0	6.625	6.847	JJ	87,064	188,813	05/16/2002	07/15/2028
149123-BJ-9	CATERPILLAR INC DEBENTURES				1FE	9,183,840	140.9200	12,683,177	9,000,000	9,111,425	0	(7,146)	0	0	7.300	7.128	MN	109,500	657,000	12/01/2005	05/01/2031
149123-BK-6	CATERPILLAR INC BONDS				1FE	21,259,209	153.2800	25,751,655	16,800,000	20,598,708	0	(99,306)	0	0	6.950	5.170	MN	194,600	1,167,600	06/13/2012	05/01/2042
149123-BL-4	CATERPILLAR INC CORPORATE				1FE	225,032	126.7900	237,106	187,000	218,710	0	(1,447)	0	0	5.300	3.851	MS	2,918	9,911	04/27/2015	09/15/2035
149123-BS-9	CATERPILLAR INC CORPORATE				1FE	55,044,966	129.6500	62,685,658	48,350,000	54,018,779	0	(165,407)	0	0	5.200	4.339	MN	237,452	2,514,200	12/04/2013	05/27/2041
149123-CB-5	CATERPILLAR INC CORP	LS			1FE	10,778,213	111.6600	11,473,121	10,275,000	10,736,017	0	(13,185)	0	0	3.803	3.514	FA	147,620	390,758	08/31/2016	08/15/2042
149123-CC-3	CATERPILLAR INC CORPORATE	LS		2	1FE	2,010,260	105.8200	2,116,409	2,000,000	2,008,502	0	(1,758)	0	0	3.400	3.289	MN	8,689	68,000	01/23/2019	05/15/2024
149123-CD-1	CATERPILLAR INC CORPORATE			2	1FE	20,910,419	117.2900	24,598,817	20,972,000	20,916,502	0	1,062	0	0	4.300	4.316	MN	115,229	901,796	04/27/2015	05/15/2044
149123-CF-6	CATERPILLAR INC CORPORATE	LS		2	1FE	14,319,960	100.4100	14,418,458	14,360,000	14,320,124	0	164	0	0	3.250	3.264	MS	132,232	0	12/16/2019	09/19/2049
14913Q-2B-4	CATERPILLAR FINANCIAL SERVICES CORP FLOA				1FE	29,000,000	100.1100	29,032,461	29,000,000	29,000,000	0	0	0	0	2.190	2.382	MJSD	49,400	819,253	09/05/2017	09/04/2020
14913Q-2R-9	CATERPILLAR FINANCIAL SERVICES CORP FLOA				1FE	49,300,000	100.1600	49,380,082	49,300,000	49,300,000	0	0	0	0	2.235	3.116	MJSD	70,396	1,425,324	12/03/2018	12/07/2020
14913Q-2S-7	CATERPILLAR FINANCIAL SERVICES CORPORATE				1FE	17,991,000	105.9700	19,075,057	18,000,000	17,992,442	0	1,676	0	0	3.650	3.661	JD	43,800	657,000	12/03/2018	12/07/2023
14913Q-3A-5	CATERPILLAR FINANCIAL SERVICES CORPORATE				1FE	9,586,656	100.1700	9,616,678	9,600,000	9,587,938	0	1,282	0	0	1.900	1.948	MS	58,267	0	09/03/2019	09/06/2022
150191-AJ-3	CEDAR FAIR L.P. CORP PUB			2	3FE	1,100,923	102.7000	1,079,399	1,051,000	1,072,516	0	(8,269)	0	0	5.375	4.470	JD	4,708	56,491	05/09/2016	06/01/2024
15135#-BX-9	Centennial Energy Holdings, In Senior Un				2	3,000,000	107.8000	3,234,154	3,000,000	3,000,000	0	0	0	0	4.530	4.530	AO	32,843	67,950	04/04/2019	04/04/2029
15135#-BY-7	Centennial Energy Holdings, In Senior Un				2	5,000,000	108.7400	5,437,055	5,000,000	5,000,000	0	0	0	0	4.630	4.630	AO	55,946	115,750	04/04/2019	04/04/2031
151378-AA-0	Centennial Pipeline LLC Senior Note			4	2	2,400,000	109.4300	2,626,419	2,400,000	2,400,000	0	0	0	0	8.070	8.150	MJSD	538	193,680	05/04/2001	03/31/2024
151378-AC-6	Centennial Pipeline LLC Senior Note			4	2	680,000	109.8600	747,051	680,000	680,000	0	0	0	0	7.990	8.068	MJSD	151	54,332	06/28/2001	03/31/2024
151378-AD-4	Centennial Pipeline LLC Senior Note			4	2	560,000	110.1400	616,770	560,000	560,000	0	0	0	0	7.870	7.946	MJSD	122	44,072	08/23/2001	03/31/2024
151378-AE-2	Centennial Pipeline LLC Senior Note			4	2	460,000	110.7700	509,525	460,000	460,000	0	0	0	0	8.090	8.173	MJSD	103	37,214	11/01/2001	03/31/2024
151378-AF-9	Centennial Pipeline LLC Senior Note			4	2	260,000	108.3100	281,601	260,000	260,000	0	0	0	0	7.920	8.000	MJSD	57	20,592	11/16/2001	03/31/2024
151378-AG-7	Centennial Pipeline LLC Senior Note			4	2	700,000	110.2200	771,563	700,000	700,000	0	0	0	0	8.060	8.142	MJSD	157	56,420	12/10/2001	03/31/2024
151378-AH-5	Centennial Pipeline LLC Senior Note			4	2	680,000	109.7600	746,341	680,000	680,000	0	0	0	0	7.940	8.020	MJSD	150	53,992	01/25/2002	03/31/2024
151378-AJ-1	Centennial Pipeline LLC Senior Note - Se			4	2	980,000	110.0400	1,078,395	980,000	980,000	0	0	0	0	8.230	8.316	MJSD	224	80,654	03/04/2002	03/31/2024
15160#-AA-8	Center Operating Company, L.P. SRNT			4	2FE	2,738,499	109.6000	3,001,373	2,738,499	2,738,499	0	0	0	0	8.200	8.275	MJSD	624	224,557	03/30/2001	09/30/2023
15189W-AD-2	CENTERPOINT ENERGY RESOURCES C CORPORATE				2FE	2,255,815	131.8800	4,351,933	3,300,000	2,384,821	0	18,133	0	0	6.625	9.983	MN	36,438	218,625	10/28/2008	11/01/2037
15189W-AH-3	CENTERPOINT ENERGY RESOURCES C CORPORATE			2	2FE	1,932,986	125.7300	1,961,410	1,560,000	1,881,288	0	(9,567)	0	0	5.850	4.326	JJ	42,081	91,260	03/02/2017	01/15/2041
15189X-AD-0	CENTERPOINT ENERGY CORPORATE				1FE	23,490,123	140.9900	31,723,494	22,500,000	23,161,087	0	(31,487)	0	0	6.950	6.608	MS	460,438	1,563,750	02/13/2004	03/15/2033
15189X-AM-0	CENTERPOINT ENERGY CORPORATE			2	1FE	18,371,546	104.6800	20,597,591	19,677,000	18,523,914	0	29,953	0	0	3.550	3.938	FA	291,056	698,534	08/29/2018	08/01/2042
15189X-AN-8	CENTERPOINT ENERGY CORPORATE			2	1FE	12,277,058	119.2400	14,374,886	12,055,000	12,269,787	0	(5,602)	0	0	4.500	4.374	AO	135,619	542,475	12/20/2018	04/01/2044
15189X-AP-3	CENTERPOINT ENERGY CORPORATE			2	1FE	10,025,900	100.0300	10,002,570	10,000,000	10,006,643	0	(5,600)	0	0	1.850	1.792	JD	15,417	185,000	06/21/2016	06/01/2021
15189X-AQ-1	CENTERPOINT ENERGY CORPORATE			2	1FE	2,612,198	99.4600	2,605,985	2,620,000	2,612,394	0	196	0	0	2.400	2.447	MS	20,960	0	10/18/2019	09/01/2026
15189X-AS-7	CENTERPOINT ENERGY CORPORATE			2	1FE	7,513,678	111.8000	8,460,931	7,568,000	7,514,827	0	999	0	0	3.950	3.991	MS	99,645	298,936	12/20/2018	03/01/2048
15189X-AT-5	CENTERPOINT ENERGY CORPORATE	LS		2	1FE	60,771,957	117.2500	70,466,103	60,100,000	60,761,643	0	(10,315)	0	0	4.250	4.183	FA	1,064,271	1,390,647	03/12/2019	02/01/2049
15189Y-AD-8	CENTERPOINT ENERGY CORPORATE				2FE	1,545,555	123.2500	1,571,461	1,275,000	1,502,130	0	(8,497)	0	0	6.250	4.719	FA	33,203	79,688	04/16/2014	02/01/2037
152320-AA-5	Centinela Solar Energy, LLC Senior Note			4	2PL	21,000,000	116.5900	24,483,705	21,000,000	21,000,000	0	0	0	0	5.800	5.841	FMAN	104,883	1,218,000	02/27/2013	05/31/2034
152320-AB-3	Centinela Solar Energy, LLC Senior Note			4	2PL	9,260,000	117.5400	10,884,599	9,260,000	9,260,000	0	0	0	0	5.650	5.689	FMAN	45,052	523,190	09/13/2012	05/31/2034
156686-AJ-6	CENTURY TEL ENTERPRISES INC SENIOR NOTES				4FE	9,004,879	105.1800	9,461,936	8,996,000	8,998,616	0	(460)	0	0	7.200	7.192	JD	53,976	647,712	09/25/2000	12/01/2025
15723#-AA-8	CGA Lease Backed Pass-Through Senior Not			4	1	20,344,819	107.6800	21,907,997	20,344,819	20,344,819	0	0	0	0	4.470	4.511	MON	53,049	909,414	03/26/2015	03/10/2045
161175-AY-0	CHARTER COMM OPT LLC/CAP CORPORATE			2	2FE	2,190,980	110.2200	2,204,366	2,000,000	2,182,102	0	(8,878)	0	0	4.908	3.039	JJ	43,081	0	09/17/2019	07/23/2025
161175-BA-1	CHARTER COMM OPT LLC/CAP CORPORATE			2	2FE	1,130,663	124.5200	1,245,219	1,000,000	1,124,236	0	(2,206)	0	0	6.484	5.563	AO	12,248	64,840	12/06/2016	10/23/2045
161175-BS-2	CHARTER COMM OPT LLC/CAP CORPORATE	LS		2	2FE	22,046,500	108.7600	23,927,355	22,000,000	22,045,836	0	(664)	0	0	5.125	5.111	JJ	535,563	0	06/26/2019	07/01/2049
165303-D@-4	Chesapeake Utilities Corp Senior Note			4	2	448,789	102.2600	409,025	400,000	410,927	0	(6,872)	0	0	5.500	1.962	JAJO	4,828	22,000	03/01/2014	10/12/2020
165303-F*-4	Chesapeake Utilities Corp Senior Note			4	2	5,486,699	104.4400	5,222,236	5,000,000	5,252,076	0	(49,000)	0	0	3.880	2.742	MN	24,789	194,000	12/03/2014	05/15/2029
16619#-AA-3	Chester S V C Partnership SR NT			4	2	94,736	103.2400	83,641	81,015	81,927	0	(1,026)	0	0	10.480	8.079	MON	259	8,491	12/01/1999	11/01/2020
16619#-AB-1	Chester S V C Partnership SRNT			4	2	9,864	101.9900	10,060	9,864	9,864	0	0	0	0	7.050	7.152	MON	23	705	02/21/2004	11/01/2020
166754-AP-6	CHEVRON PHILLIPS CHEM CORPORATE			2	1FE	2,532,168	104.6300	2,511,130	2,400,000	2,527,525	0	(4,643)	0	0	3.400	2.529	JD	6,800	40,800	09/23/2019	12/01/2026
166754-AQ-4	CHEVRON PHILLIPS CHEM CORPORATE			2	1FE	14,178,580	103.2900	14,163,242	13,712,000	14,169,725	0	(8,855)	0	0	3.300	2.225	MN	75,416	0	12/06/2019	05/01/2023
166764-AB-6	CHEVRON CORP CORPORATE			2	1FE	572,586	101.4100	608,446	600,000	590,712	0	2,995	0	0	2.355	2.910	JD	1,021	14,130	06/10/2013	12/05/2022
166764-AH-3	CHEVRON CORP CORPORATE	LS		2	1FE	29,493,004	104.2200	30,701,793	29,460,000	29,469,388	0	(3,743)	0	0	3.191	3.177	JD	18,279	940,069	07/25/2013	06/24/2023
166764-BL-3	CHEVRON CORP CORPORATE	LS		2	1FE	5,803,140	104.5700	6,274,128	6,000,000	5,825,803	0	22,663	0	0	2.954	3.465	MN	22,155	177,240	01/17/2019	05/16/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
166764-BT-6	CHEVRON CORP CORPORATE	LS		2	1FE	26,000,000	103.6600	26,952,768	26,000,000	26,000,000	0	0	0	0	2.895	2.895	MS	246,718	752,700	02/28/2017	03/03/2024
167885-A#-9	Chicago Parking Meters, LLC Senior Secur			4	2PL	41,728,528	106.2000	44,315,841	41,728,528	41,728,528	0	0	0	0	5.070	5.102	MJSD	5,877	1,939,333	01/30/2019	12/30/2033
169905-AE-6	CHOICE HOTELS CORP				2FE	12,035,656	107.8500	12,409,325	11,506,000	11,684,835	0	(65,535)	0	0	5.750	5.080	JJ	330,798	661,595	11/21/2014	07/01/2022
171232-AQ-4	CHUBB CORPORATION CORPORATE				1FE	66,664,715	138.8600	86,455,121	62,259,000	65,905,550	0	(149,867)	0	0	6.000	5.434	MN	518,825	3,735,540	01/25/2016	05/11/2037
171232-AS-0	CHUBB CORPORATION CORPORATE				1FE	11,406,966	146.5600	14,179,515	9,675,000	11,093,399	0	(51,900)	0	0	6.500	5.186	MN	80,356	628,875	11/24/2015	05/15/2038
172441-AX-5	Cinemark USA, Inc. CORP	LS		2	4FE	2,060,000	101.2800	2,025,587	2,000,000	2,014,862	0	(14,962)	0	0	5.125	4.320	JD	4,556	102,500	10/31/2016	12/15/2022
172441-AZ-0	Cinemark USA, Inc. CORPORATE	LS		2	4FE	4,368,750	101.9200	4,586,382	4,500,000	4,437,774	0	16,131	0	0	4.875	5.321	JD	18,281	219,375	06/16/2015	06/01/2023
17252M-A@-9	Cintas Corporation Senior Unsecured Note				1	4,608,655	105.5000	4,747,639	4,500,000	4,558,989	0	(9,986)	0	0	3.880	3.605	AO	36,860	174,600	08/19/2014	04/15/2025
17275R-AD-4	CISCO SYSTEMS INC CORPORATE				1FE	6,507,255	140.3400	7,016,978	5,000,000	6,242,470	0	(42,494)	0	0	5.900	4.024	FA	111,444	295,000	01/01/2013	02/15/2039
17275R-AF-9	CISCO SYSTEMS INC CORPORATE	LS			1FE	18,221,093	136.3300	25,494,043	18,700,000	18,302,037	0	10,449	0	0	5.500	5.679	JJ	474,253	1,028,500	11/09/2009	01/15/2040
17275R-AH-5	CISCO SYSTEMS INC CORPORATE				1FE	6,606,603	100.0900	6,605,973	6,600,000	6,599,797	0	(875)	0	0	4.450	4.438	JJ	135,428	293,700	12/17/2009	01/15/2020
17275R-AV-4	CISCO SYSTEMS INC CORPORATE	LS			1FE	8,553,818	102.9700	8,855,552	8,600,000	8,582,565	0	6,702	0	0	3.000	3.086	JD	11,467	258,000	06/10/2015	06/15/2022
17275R-BD-3	CISCO SYSTEMS INC CORPORATE				1FE	209,597	100.5100	211,071	210,000	209,900	0	82	0	0	2.200	2.241	FA	1,579	4,620	02/22/2016	02/28/2021
17275R-BE-1	CISCO SYSTEMS INC CORPORATE				1FE	15,529,490	102.2200	15,900,873	15,555,000	15,542,611	0	3,629	0	0	2.600	2.626	FA	138,180	404,430	02/22/2016	02/28/2023
17275R-BJ-0	CISCO SYSTEMS INC CORPORATE	LS		2	1FE	19,477,273	100.1600	19,511,509	19,480,000	19,478,829	0	548	0	0	1.850	1.853	MS	101,107	360,380	09/13/2016	09/20/2021
172967-AS-0	CITIGROUP INC NOTES				1FE	3,653,838	139.4300	5,144,874	3,690,000	3,653,631	0	12	0	0	6.875	6.943	FA	95,838	253,688	02/17/1998	02/15/2098
172967-DR-9	CITIGROUP INC CORPORATE				2FE	16,566,950	131.4800	20,958,275	15,940,000	16,472,123	0	(20,785)	0	0	6.125	5.796	FA	341,714	976,325	04/27/2015	08/25/2036
172967-EP-2	CITIGROUP INC CORPORATE				1FE	105,173	137.0700	105,542	77,000	101,413	0	(868)	0	0	6.875	4.336	MS	1,706	5,294	04/27/2015	03/05/2038
172967-EW-7	CITIGROUP INC CORPORATE				1FE	5,290,402	166.3500	5,662,464	3,404,000	5,090,607	0	(53,974)	0	0	8.125	4.338	JJ	127,532	276,575	06/07/2017	07/15/2039
172967-FX-4	CITIGROUP INC CORPORATE	LS			1FE	14,863,710	140.7200	16,931,784	12,032,000	14,646,149	0	(69,629)	0	0	5.875	4.335	JJ	296,497	706,880	04/07/2017	01/30/2042
172967-HA-2	CITIGROUP INC CORPORATE	LS			2FE	3,792,627	146.2600	4,229,718	2,892,000	3,712,453	0	(18,612)	0	0	6.675	4.680	MS	57,912	193,041	04/27/2015	09/13/2043
172967-JU-6	CITIGROUP INC CORPORATE	LS			1FE	4,019,738	123.5400	4,785,867	3,874,000	4,011,132	0	(2,858)	0	0	4.650	4.417	JJ	75,559	180,141	12/05/2016	07/30/2045
172967-KN-0	CITIGROUP INC CORPORATE	LS			1FE	33,017,888	105.0900	33,768,680	32,132,000	32,964,964	0	(52,925)	0	0	3.400	2.948	MN	182,081	546,244	07/26/2019	05/01/2026
172967-KR-1	CITIGROUP INC CORPORATE	LS			2FE	35,041,557	119.8300	39,250,053	32,754,000	35,018,239	0	(23,317)	0	0	4.750	4.304	MN	185,833	1,029,658	08/07/2019	05/18/2046
172967-KY-6	CITIGROUP INC CORPORATE			2	1FE	20,935,408	103.7400	21,557,253	20,780,000	20,926,589	0	(8,819)	0	0	3.200	3.080	AO	129,298	332,480	07/30/2019	10/21/2026
172967-LJ-8	CITIGROUP INC CORP FLOATER	LS		2	1FE	100,337,049	118.7900	115,365,540	97,115,000	100,167,712	0	(93,465)	0	0	4.281	4.063	AO	773,756	4,157,493	04/19/2018	04/24/2048
172967-LU-3	CITIGROUP INC CORP FLOATER			2	1FE	5,752,100	110.2800	6,341,061	5,750,000	5,751,803	0	(101)	0	0	3.878	3.875	JJ	97,246	222,985	01/17/2018	01/24/2039
172967-LZ-2	CITIGROUP INC CORP FLOATER	LS		2	1FE	6,142,080	105.7400	6,344,580	6,000,000	6,110,734	0	(31,346)	0	0	4.044	3.335	JD	20,220	242,640	02/22/2019	06/01/2024
172967-MD-0	CITIGROUP INC CORPORATE	LS		2	1FE	75,728,978	125.0400	84,730,602	67,763,000	75,651,490	0	(77,312)	0	0	4.650	3.958	JJ	1,382,930	1,505,740	09/04/2019	07/23/2048
17325F-AP-3	CITIBANK NA CORP FLOATER			2	1FE	95,000,000	100.0400	95,039,169	95,000,000	95,000,000	0	0	0	0	2.229	2.678	FMAN	358,828	2,740,893	04/23/2018	05/01/2020
17858P-AA-9	CITY OF HOPE CORPORATE				1FE	83,447	133.6800	90,237	67,500	81,940	0	(347)	0	0	5.623	4.195	MN	485	3,796	04/27/2015	11/15/2043
18055#-AQ-5	Clarion Lion Prop Fd Hldg, L.P Senior No				1	18,050,000	102.3400	18,473,181	18,050,000	18,050,000	0	0	0	0	4.150	4.150	JJ	374,538	749,075	07/01/2014	07/01/2021
18055#-BH-4	Clarion Lion Prop Fd Hldg, L.P Senior Un				1	2,250,000	105.9000	2,382,664	2,250,000	2,250,000	0	0	0	0	3.750	3.750	JJ	38,906	0	07/15/2019	07/15/2029
18055#-BJ-0	Clarion Lion Prop Fd Hldg, L.P Senior Un				1	2,800,000	106.7300	2,988,563	2,800,000	2,800,000	0	0	0	0	3.850	3.850	JJ	49,708	0	07/15/2019	07/15/2031
185508-AG-3	Cleco Power LLC CORPORATE				2FE	10,729,340	126.1200	11,350,937	9,000,000	10,515,297	0	(41,816)	0	0	6.000	4.723	JD	45,000	540,000	04/23/2014	12/01/2040
186108-CE-4	CLEVELAND ELECTRIC ILLUM CO CORPORATE				2FE	9,947,200	125.8600	12,585,776	10,000,000	9,959,488	0	1,338	0	0	5.950	5.988	JD	26,444	595,000	12/04/2006	12/15/2036
19104@-AA-1	Coborn's, Inc. Senior Unsecured			4	3	2,480,000	109.0800	2,705,171	2,480,000	2,480,000	0	0	0	0	5.700	5.739	MJSD	6,283	142,145	12/13/2018	12/15/2026
191216-AF-7	COCA COLA CO DEBENTURES				1FE	5,592,620	160.2200	8,812,366	5,500,000	5,592,294	0	(34)	0	0	7.375	7.252	JJ	171,264	405,625	12/22/2000	07/29/2093
191216-AV-2	COCA COLA CO CORPORATE				1FE	665,477	102.4900	666,207	650,000	653,678	0	(2,132)	0	0	3.300	2.948	MS	7,150	21,450	01/17/2014	09/01/2021
191216-AZ-3	COCA COLA CO CORPORATE				1FE	4,083,272	102.1000	4,185,949	4,100,000	4,094,068	0	1,706	0	0	2.500	2.546	AO	25,625	102,500	02/28/2013	04/01/2023
191216-BE-9	COCA COLA CO CORPORATE	LS			1FE	19,478,663	104.9900	20,441,615	19,470,000	19,473,574	0	(882)	0	0	3.200	3.195	MN	103,840	623,040	10/30/2013	11/01/2023
191219-AP-9	Coca Cola Enterprises Inc DEBENTURES	LS			1FE	16,063,326	112.2300	16,082,797	14,330,000	14,612,665	0	(122,285)	0	0	8.500	7.453	FA	507,521	1,218,050	11/07/2000	02/01/2022
191219-AQ-7	Coca Cola Enterprises Inc DEBENTURES				1FE	5,685,130	114.6300	5,731,354	5,000,000	5,146,416	0	(48,027)	0	0	8.000	6.790	MS	117,778	400,000	09/25/2000	09/15/2022
191219-AW-4	Coca Cola Enterprises Inc CORPORATE				1FE	1,742,490	126.6800	1,900,272	1,500,000	1,622,816	0	(14,670)	0	0	7.000	5.528	AO	26,250	105,000	08/04/2009	10/01/2026
191219-AX-2	Coca Cola Enterprises Inc DEBENTURES				1FE	13,115,124	142.3900	18,669,642	13,112,000	13,112,672	0	(82)	0	0	6.700	6.698	AO	185,462	878,504	04/23/1998	10/15/2036
191219-AY-0	Coca Cola Enterprises Inc DEBENTURES				1FE	2,536,796	127.0400	2,909,294	2,290,000	2,415,674	0	(14,665)	0	0	6.950	5.955	MN	20,336	159,155	08/04/2009	11/15/2026
191219-BC-7	Coca Cola Enterprises Inc DEBENTURES				1FE	16,733,238	143.7900	25,187,897	17,517,000	16,897,273	0	15,503	0	0	6.750	7.094	JJ	545,217	1,182,398	05/16/2002	01/15/2038
191219-BD-5	Coca Cola Enterprises Inc CORPORATE				1FE	144,467	168.1400	168,139	100,000	144,246	0	(51)	0	0	7.000	4.816	MN	894	7,000	04/27/2015	05/15/2098
191219-BE-3	Coca Cola Enterprises Inc DEBENTURES				1FE	32,138,081	128.7800	42,948,558	33,350,000	32,688,931	0	51,683	0	0	6.750	7.053	MS	662,831	2,251,125	03/20/2001	09/15/2028
19123#-AA-6	Coca-Cola Sthwest Beverage LLC Senior Un				1FE	13,010,000	104.4400	13,587,278	13,010,000	13,010,000	0	0	0	0	3.490	3.490	JD	3,784	454,049	12/28/2017	12/28/2029
19416Q-DZ-0	COLGATE PALMOLIVE CO CORPORATE	LS			1FE	1,955,420	101.4500	2,028,925	2,000,000	1,983,789	0	6,618	0	0	2.300	2.659	MN	7,411	46,000	06/30/2015	05/03/2022
19416Q-EA-4	COLGATE PALMOLIVE CO CORPORATE				1FE	3,988,336	100.2900	4,412,586	4,400,000	4,252,752	0	44,824	0	0	1.950	3.096	FA	35,750	85,800	08/02/2013	02/01/2023
19416Q-EC-0	COLGATE PALMOLIVE CO CORPORATE				1FE	4,455,900	100.7400	5,036,822	5,000,000	4,792,272	0	57,837	0	0	2.100	3.429	MN	17,500	105,000	08/19/2013	05/01/2023
19416Q-EJ-5	COLGATE PALMOLIVE CO CORPORATE	LS			1FE	31,828,627	118.2000	37,672,059	31,870,000	31,831,416	0	818	0	0	4.000	4.007	FA	481,591	1,274,800	12/16/2015	08/15/2045
195869-AG-7	Colonial Pipeline Co. CORPORATE	LS			1FE	14,190,383	143.9100	13,988,374	9,720,000	12,904,994	0	(194,599)	0	0	7.630	4.191	MN	63,863	741,636	06/20/2012	04/15/2032
195869-AM-4	Colonial Pipeline Co. CORPORATE			2	1FE	8,629,846	100.7300	8,712,900	8,650,000	8,647,811	0	2,292	0	0	3.500	3.528	AO	63,914	302,750	10/15/2010	10/15/2020
195869-AN-2	Colonial Pipeline Co. CORPORATE			2	1FE	307,591	109.8400	340,490	310,000	307,887	0	52	0	0	4.200	4.246	AO	2,749	13,020	04/03/2013	04/15/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
195869-AP-7	Colonial Pipeline Co. CORPORATE	LS		2	1FE	16,454,790	106.3800	17,552,655	16,500,000	16,471,385	0	4,266	0	0	3.750	3.783	AO	154,688	618,750	09/16/2015	10/01/2025
195869-AQ-5	Colonial Pipeline Co. CORPORATE			2	1FE	5,103,876	112.4500	5,734,942	5,100,000	5,103,607	0	(72)	0	0	4.250	4.245	AO	45,758	216,750	03/29/2018	04/15/2048
19612*-AE-0	Colonial Williamsburg Found. Series B Se				2	19,510,504	105.0900	18,594,902	17,693,874	18,441,203	0	(387,341)	0	0	5.700	3.316	JD	2,802	1,008,551	11/01/2017	11/03/2021
19612*-AH-3	Colonial Williamsburg Found. Senior Unse			4	2	9,903,394	111.9600	11,087,679	9,903,394	9,903,394	0	0	0	0	4.830	4.828	JD	1,329	510,223	12/06/2018	12/31/2033
196522-AE-6	COLORADO INTST GAS CO CORPORATE				2FE	12,735,569	115.7100	15,562,576	13,450,000	12,777,998	0	9,150	0	0	6.850	7.290	JD	40,948	921,325	10/28/2008	06/15/2037
197677-AG-2	COLUMBIA/HCA HEALTHCARE CORP NOTES				3FE	1,372,460	120.3500	1,569,311	1,304,000	1,342,959	0	(5,693)	0	0	7.690	7.020	JD	4,457	100,278	11/01/2013	06/15/2025
19770#-AB-0	Columbia Holdings Inc. Senior Secured No			4	4YE	8,431,725	105.9100	8,648,502	8,166,187	8,166,187	0	0	0	(150,229)	4.500	4.770	FMAN	33,686	365,375	08/28/2018	08/28/2024
199575-AT-8	COLUMBUS STHN PWR CO CORPORATE				1FE	2,129,828	136.9700	2,328,433	1,700,000	2,057,504	0	(19,585)	0	0	6.600	4.469	MS	37,400	112,200	01/20/2016	03/01/2033
20030N-AC-5	COMCAST CORP COMPANY GUARNT				1FE	16,197,846	143.9600	18,239,605	12,670,000	15,434,522	0	(147,376)	0	0	7.050	4.798	MS	263,008	893,235	04/27/2015	03/15/2033
20030N-AF-8	COMCAST CORP BOND				1FE	291,586	130.7300	307,225	235,000	282,075	0	(2,182)	0	0	5.650	3.911	JD	590	13,278	04/27/2015	06/15/2035
20030N-AK-7	COMCAST CORP CORPORATE	LS			1FE	9,941,797	141.1800	13,906,376	9,850,000	9,928,777	0	(3,759)	0	0	6.500	6.409	MN	81,810	640,250	04/27/2015	11/15/2035
20030N-AM-3	COMCAST CORP CORPORATE				1FE	4,825,710	141.2400	6,355,930	4,500,000	4,761,226	0	(8,592)	0	0	6.450	5.907	MS	85,463	290,250	06/30/2010	03/15/2037
20030N-AV-3	COMCAST CORP CORPORATE				1FE	13,224,078	147.7300	16,767,253	11,350,000	12,953,412	0	(60,575)	0	0	6.950	5.607	FA	298,001	788,825	04/27/2015	08/15/2037
20030N-AX-9	COMCAST CORP CORPORATE				1FE	1,009,589	140.6500	1,057,660	752,000	974,748	0	(8,007)	0	0	6.400	4.091	MN	6,150	48,128	04/27/2015	05/15/2038
20030N-AY-7	COMCAST CORP CORPORATE				1FE	1,557,010	143.7300	1,638,497	1,140,000	1,505,054	0	(11,979)	0	0	6.550	4.141	JJ	37,335	74,670	04/27/2015	07/01/2039
20030N-BB-6	COMCAST CORP CORPORATE				1FE	1,667,160	141.7600	1,771,994	1,250,000	1,606,339	0	(10,969)	0	0	6.400	4.275	MS	26,667	80,000	04/27/2015	03/01/2040
20030N-BE-0	COMCAST CORP CORPORATE				1FE	618,991	120.2800	663,934	552,000	611,901	0	(1,631)	0	0	4.650	3.920	JJ	11,836	25,668	04/27/2015	07/15/2042
20030N-BG-5	COMCAST CORP CORPORATE				1FE	109,829	117.2200	117,219	100,000	108,819	0	(232)	0	0	4.500	3.915	JJ	2,075	4,500	04/27/2015	01/15/2043
20030N-BK-6	COMCAST CORP CORPORATE				1FE	902,583	121.6400	960,924	790,000	891,717	0	(2,491)	0	0	4.750	3.920	MS	12,508	37,525	04/27/2015	03/01/2044
20030N-BQ-3	COMCAST CORP CORPORATE			2	1FE	1,551,053	119.9700	1,799,593	1,500,000	1,547,202	0	(1,016)	0	0	4.600	4.392	FA	26,067	69,000	12/07/2015	08/15/2045
20030N-CE-9	COMCAST CORP CORPORATE			2	1FE	1,786,503	111.0400	1,984,260	1,787,000	1,786,538	0	7	0	0	3.999	4.000	MN	11,910	71,462	12/15/2017	11/01/2049
20030N-CG-4	COMCAST CORP CORPORATE	LS		2	1FE	4,375,681	112.3300	4,817,915	4,289,000	4,373,179	0	(1,275)	0	0	4.049	3.941	MN	28,944	173,662	12/15/2017	11/01/2052
20030N-CZ-2	COMCAST CORP CORPORATE			2	1FE	648,447	102.6800	667,385	650,000	648,431	0	(16)	0	0	3.450	3.463	FA	3,488	0	10/29/2019	02/01/2050
200340-AS-6	COMERICA INC CORPORATE			2	1FE	17,310,270	105.2400	17,890,272	17,000,000	17,257,068	0	(53,202)	0	0	3.700	3.238	JJ	263,831	314,500	04/03/2019	07/31/2023
200340-AT-4	COMERICA INC CORPORATE			2	1FE	13,274,133	109.2300	13,660,032	12,506,000	13,243,905	0	(30,228)	0	0	4.000	3.222	FA	208,433	58,800	08/02/2019	02/01/2029
201615-CY-5	COMMERCIAL CREDIT GROUP NOTES				1FE	25,371,338	124.2400	28,165,294	22,670,000	23,626,391	0	(152,789)	0	0	7.875	6.875	FA	743,859	1,785,263	09/25/2000	02/01/2025
202795-HG-8	COMMONWEALTH EDISON SECURED				1FE	995,640	128.6200	1,286,198	1,000,000	997,140	0	139	0	0	5.875	5.906	FA	24,479	58,750	01/14/2003	02/01/2033
202795-HK-9	COMMONWEALTH EDISON CORPORATE				1FE	15,476,350	132.5500	16,569,275	12,500,000	14,885,369	0	(100,562)	0	0	5.900	4.257	MS	217,153	737,500	12/07/2016	03/15/2036
202795-HT-0	COMMONWEALTH EDISON CORPORATE				1FE	10,520,246	143.1800	11,196,478	7,820,000	9,990,520	0	(78,871)	0	0	6.450	4.234	JJ	232,580	504,390	04/13/2012	01/15/2038
202795-JD-3	COMMONWEALTH EDISON CORPORATE			2	1FE	13,420,624	121.2900	16,185,190	13,344,000	13,413,776	0	(1,667)	0	0	4.700	4.663	JJ	289,194	627,168	12/19/2016	01/15/2044
202795-JJ-0	COMMONWEALTH EDISON CORPORATE	LS		2	1FE	1,778,383	105.5800	1,889,859	1,790,000	1,779,141	0	239	0	0	3.650	3.686	JD	2,904	65,335	06/20/2016	06/15/2046
20364#-AA-2	Community Development Ventures SRNT			4	4Z	0	53.0000	101,758	192,015	(55)	0	(10,568)	0	0	5.250	8,888.000	MS	3,360	5,684	08/20/1998	09/30/2021
20373#-AH-6	Community Loan Fund of NJ Senior Note			4	4	4,833,994	98.8300	4,941,584	5,000,000	4,859,658	0	17,338	0	0	4.400	4.924	MON	603	220,000	07/03/2018	07/03/2028
20449E-EE-2	COMPASS BANK CORPORATE				2FE	1,651,532	109.8200	1,819,688	1,657,000	1,654,425	0	309	0	0	5.900	5.928	AO	24,441	97,763	03/14/2006	04/01/2026
20451N-AE-1	Compass Minerals International CORPORATE			2	4FE	2,017,500	99.0000	1,980,000	2,000,000	2,009,527	0	(1,911)	0	0	4.875	4.753	JJ	44,958	97,500	05/26/2015	07/15/2024
205887-AC-6	CONAGRA FOODS INC SUB NOTES				3FE	13,000,000	106.8800	13,894,796	13,000,000	13,000,000	0	0	0	0	9.750	9.750	MS	422,500	1,267,500	03/05/1991	03/01/2021
205887-AF-9	CONAGRA FOODS INC SENIOR NOTES	LS			2FE	8,943,750	122.5400	11,028,458	9,000,000	8,974,391	0	2,703	0	0	7.125	7.176	AO	160,313	641,250	09/30/1996	10/01/2026
205887-AX-0	CONAGRA FOODS INC NOTES				2FE	15,907,203	139.5700	19,449,330	13,935,000	15,127,293	0	(73,814)	0	0	8.250	7.086	MS	338,504	1,149,638	04/06/2004	09/15/2030
205887-BS-0	CONAGRA FOODS INC CORPORATE			2	2FE	888,111	105.1500	1,051,488	1,000,000	896,422	0	2,208	0	0	4.650	5.444	JJ	20,150	46,500	12/07/2015	01/25/2043
205887-BZ-4	CONAGRA FOODS INC CORPORATE				2FE	39,954	103.1400	41,258	40,000	39,970	0	15	0	0	3.800	3.841	AO	291	1,520	10/15/2018	10/22/2021
20605P-AH-4	CONCHO RESOURCES INC CORPORATE			2	2FE	2,025,020	105.2400	2,104,861	2,000,000	2,020,458	0	(2,340)	0	0	3.750	3.593	AO	18,750	75,000	01/03/2018	10/01/2027
20605P-AJ-0	CONCHO RESOURCES INC CORPORATE			2	2FE	49,113,678	115.9300	53,598,476	46,235,000	49,017,947	0	(52,228)	0	0	4.875	4.487	AO	563,489	2,253,956	03/13/2019	10/01/2047
20605P-AK-7	CONCHO RESOURCES INC CORPORATE			2	2FE	1,096,799	109.0100	1,199,123	1,100,000	1,097,207	0	287	0	0	4.300	4.335	FA	17,869	52,950	06/18/2018	08/15/2028
20605P-AL-5	CONCHO RESOURCES INC CORPORATE	LS		2	2FE	14,036,176	115.8400	15,754,902	13,600,000	14,031,174	0	(4,647)	0	0	4.850	4.645	FA	249,182	480,015	06/13/2019	08/15/2048
207597-DV-4	CONNECTICUT LIGHT & PWR CO CORPORATE				1FE	10,429,499	136.6900	13,785,609	10,085,000	10,357,500	0	(10,221)	0	0	6.350	6.080	JD	53,366	640,398	04/27/2015	06/01/2036
207597-EG-6	CONNECTICUT LIGHT & PWR CO CORPORATE	LS		2	1FE	17,345,610	118.0000	19,469,142	16,500,000	17,319,477	0	(20,063)	0	0	4.300	3.975	AO	149,783	709,500	03/13/2019	04/15/2044
207597-EH-4	CONNECTICUT LIGHT & PWR CO CORPORATE			2	1FE	5,165,117	115.5200	6,140,151	5,315,000	5,176,257	0	2,953	0	0	4.150	4.320	JD	18,381	220,573	11/13/2015	06/01/2045
207597-EJ-0	CONNECTICUT LIGHT & PWR CO CORPORATE	LS		2	1FE	1,892,574	105.1400	1,892,565	1,800,000	1,889,144	0	(3,430)	0	0	3.200	2.422	MS	16,960	0	09/10/2019	03/15/2027
207597-EL-5	CONNECTICUT LIGHT & PWR CO CORPORATE	LS		2	1FE	11,595,272	115.1400	12,995,448	11,287,000	11,590,341	0	(4,932)	0	0	4.000	3.841	AO	112,870	225,740	04/10/2019	04/01/2048
208251-AE-8	CONOCOPHILLIPS HLDG CO SENIOR NOTES	LS			1FE	24,592,212	136.0400	30,608,567	22,500,000	24,207,875	0	(144,544)	0	0	6.950	5.841	AO	330,125	1,563,750	12/04/2018	04/15/2029
20825C-AF-1	Conocophillips COMPANY GUARNT				1FE	456,798	131.6600	480,560	365,000	437,908	0	(4,326)	0	0	5.900	3.901	AO	4,546	21,535	04/27/2015	10/15/2032
20825C-AP-9	Conocophillips CORPORATE				1FE	10,111,911	135.7600	11,071,444	8,155,000	9,763,387	0	(58,260)	0	0	5.900	4.313	MN	61,480	481,145	04/01/2016	05/15/2038
20825C-AQ-7	Conocophillips CORPORATE	LS			1FE	13,126,007	145.6000	16,203,264	11,129,000	12,832,135	0	(53,702)	0	0	6.500	5.204	FA	301,410	723,385	04/01/2016	02/01/2039
20826F-AC-0	CONOCOPHILLIPS CO CORPORATE			2	1FE	3,857,807	117.4300	4,247,495	3,617,000	3,850,416	0	(4,236)	0	0	4.300	3.888	MN	19,873	155,531	04/24/2019	11/15/2044
20826F-AR-7	CONOCOPHILLIPS CO CORPORATE	LS		2	1FE	21,671,541	142.9500	24,444,575	17,100,000	21,550,174	0	(93,812)	0	0	5.950	4.272	MS	299,583	1,017,450	09/18/2018	03/15/2046
209111-EF-6	CONS EDISON CO OF NY CORPORATE				1FE	6,502,345	126.3900	7,867,729	6,225,000	6,431,058	0	(10,497)	0	0	5.700	5.349	FA	147,844	354,825	01/06/2012	02/01/2034
209111-EH-2	CONS EDISON CO OF NY CORPORATE				1FE	2,071,360	123.8200	2,476,410	2,000,000	2,054,536	0	(2,355)	0	0	5.300	5.040	MS	35,333	106,000	06/01/2011	03/01/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
209111-EL-3	CONS EDISON CO OF NY CORPORATE				1FE	8,525,845	130.1800	11,065,053	8,500,000	8,518,278	0	(695)	0	0	5.850	5.828	MS	146,413	497,250	03/06/2006	03/15/2036
209111-EM-1	CONS EDISON CO OF NY CORPORATE				1FE	3,064,830	135.0000	4,049,961	3,000,000	3,050,771	0	(1,769)	0	0	6.200	6.036	JD	8,267	186,000	07/17/2009	06/15/2036
209111-ES-8	CONS EDISON CO OF NY CORPORATE				1FE	754,444	137.7500	896,764	651,000	734,309	0	(2,841)	0	0	6.300	5.183	FA	15,494	41,013	06/15/2011	08/15/2037
209111-EY-5	CONS EDISON CO OF NY CORPORATE				1FE	21,823,057	129.2700	27,922,742	21,600,000	21,787,836	0	(5,294)	0	0	5.500	5.427	JD	99,000	1,188,000	04/27/2015	12/01/2039
209111-FA-6	CONS EDISON CO OF NY CORPORATE				1FE	18,032,574	131.9100	21,282,331	16,134,000	17,731,149	0	(45,568)	0	0	5.700	4.920	JD	40,873	919,638	04/27/2015	06/15/2040
21017#-AA-1	Consolidated Terminals, LLC Debt in Infr				2PL	14,120,000	104.0600	14,692,788	14,120,000	14,120,000	0	0	0	0	4.820	4.820	JD	35,920	680,584	12/12/2013	12/12/2023
21017#-AB-9	Consolidated Terminals, LLC Debt in Infr				2PL	4,500,000	105.4200	4,743,780	4,500,000	4,500,000	0	0	0	0	4.930	4.930	JD	11,709	221,850	12/12/2013	12/12/2025
21036P-AL-2	CONSTELLATION BRANDS INC CORPORATE				2FE	7,784,375	106.2400	9,030,470	8,500,000	8,209,682	0	77,394	0	0	4.250	5.381	MN	60,208	361,250	09/13/2013	05/01/2023
21036P-BD-9	CONSTELLATION BRANDS INC CORPORATE	LS		2	2FE	11,533,050	121.9700	12,196,914	10,000,000	11,519,191	0	(13,859)	0	0	5.250	4.316	MN	67,083	262,500	06/26/2019	11/15/2048
210371-AF-7	CONSTELLATION ENERGY GROUP NOTES				2FE	19,357,460	138.2300	23,499,554	17,000,000	18,518,015	0	(79,936)	0	0	7.600	6.524	AO	323,000	1,292,000	05/11/2004	04/01/2032
210518-CP-9	Consumers Energy CORPORATE				1FE	548,939	128.7300	708,030	550,000	549,214	0	28	0	0	5.800	5.813	MS	9,393	31,900	08/08/2005	09/15/2035
210518-CU-8	Consumers Energy CORPORATE			2	1FE	29,974,185	111.6700	33,602,742	30,092,000	29,989,771	0	1,835	0	0	3.950	3.970	MN	151,881	1,188,634	10/17/2016	05/15/2043
210518-CX-2	Consumers Energy CORPORATE			2	1FE	9,832,299	115.9500	10,859,124	9,365,000	9,819,789	0	(3,797)	0	0	4.350	4.108	FA	136,924	407,378	06/22/2016	08/31/2064
210518-CY-0	Consumers Energy CORPORATE			2	1FE	13,234,627	111.8000	14,173,507	12,677,000	13,192,007	0	(12,778)	0	0	4.100	3.841	MN	66,413	519,757	06/30/2016	11/15/2045
210518-CZ-7	Consumers Energy CORPORATE	LS		2	1FE	4,705,149	100.7700	5,492,115	5,450,000	4,747,533	0	14,479	0	0	3.250	4.045	FA	66,914	177,125	12/12/2016	08/15/2046
210518-DA-1	Consumers Energy CORPORATE			2	1FE	2,142,079	112.8900	2,370,672	2,100,000	2,139,945	0	(833)	0	0	3.950	3.836	JJ	38,249	82,950	07/06/2017	07/15/2047
210518-DF-0	Consumers Energy CORPORATE	LS		2	1FE	5,643,560	99.4000	5,466,857	5,500,000	5,642,510	0	(1,050)	0	0	3.100	2.969	FA	55,886	0	10/30/2019	08/15/2050
21166@-AA-2	Continental Mills, Inc. Senior Note			4	3	500,000	101.0700	505,372	500,000	500,000	0	0	0	0	6.180	5.719	MJSD	2,575	30,900	09/02/2005	09/01/2020
21246#-AM-8	Convenience Store Investments Series J S			4	2PL	14,153,074	104.4700	14,786,132	14,153,074	14,153,074	0	0	0	0	5.800	5.841	FMAN	84,368	820,878	11/06/2009	08/24/2021
21246#-AN-6	Convenience Store Investments Series K S			4	2PL	10,688,441	105.1500	11,239,145	10,688,441	10,688,441	0	0	0	0	5.550	5.588	FMAN	60,969	593,209	02/24/2010	02/24/2022
21246#-AP-1	Convenience Store Investments Series L S			4	2PL	4,827,169	103.2200	4,982,600	4,827,169	4,827,169	0	0	0	0	4.260	4.282	FMAN	21,135	205,637	09/14/2010	08/24/2022
21246#-AQ-9	Convenience Store Investments Senior Sec			4	2PL	708,958	102.6800	727,957	708,958	708,958	0	0	0	0	3.750	3.767	FMAN	2,732	26,586	01/31/2012	11/24/2023
21246#-AR-7	Convenience Store Investments Senior Sec			4	2PL	2,254,174	102.4400	2,309,104	2,254,174	2,254,174	0	0	0	0	3.690	3.706	FMAN	8,549	83,179	04/22/2013	05/24/2033
21246#-AT-3	Convenience Store Investments Senior Not			4	2PL	10,541,060	106.5900	11,098,610	10,412,656	10,516,277	0	(6,589)	0	0	4.360	4.225	FMAN	46,660	453,992	03/15/2016	02/24/2034
217020-B#-2	Coorstek, Inc Series F Senior Note			4	2PL	3,433,333	103.3200	3,547,334	3,433,333	3,433,333	0	0	0	0	6.000	5.998	FA	69,239	206,000	08/31/2010	08/31/2021
217020-C#-1	Coorstek, Inc Senior Note			4	2FE	50,000,000	108.4100	54,205,581	50,000,000	50,000,000	0	0	0	0	4.900	4.900	JD	61,250	2,450,000	12/22/2014	12/22/2026
217020-C*-5	Coorstek, Inc Senior Note			4	2PL	61,140,000	106.4600	65,091,194	61,140,000	61,140,000	0	0	0	0	5.150	5.149	JJ	1,574,355	3,148,710	07/01/2011	07/01/2024
217020-C@-3	Coorstek, Inc Senior Note			4	2PL	15,623,507	100.6900	15,740,976	15,633,333	15,624,740	0	1,233	0	0	3.700	3.748	JJ	260,295	350,883	05/01/2019	07/19/2021
217020-D#-0	Coorstek, Inc Senior Unsecured Note				2PL	6,300,000	104.7300	6,598,103	6,300,000	6,300,000	0	0	0	0	4.210	4.210	JD	19,156	265,230	06/05/2018	06/05/2028
217204-A*-7	Copart, Inc Senior Secured Note				2	6,000,000	104.8400	6,290,643	6,000,000	6,000,000	0	0	0	0	4.070	4.070	MJSD	18,993	244,200	12/03/2014	12/03/2024
217204-A@-5	Copart, Inc Senior Secured Note				2	500,000	106.0900	530,464	500,000	500,000	0	0	0	0	4.190	4.190	MJSD	1,629	20,950	12/03/2014	12/03/2026
21871@-AA-8	CoreSite, L.P Sr. Unsecured Note				2	17,000,000	103.7300	17,633,564	17,000,000	17,000,000	0	0	0	0	4.190	4.190	JD	31,658	712,300	06/15/2016	06/15/2023
21871@-AD-2	CoreSite, L.P Senior Unsecured Note				2PL	19,000,000	106.3600	20,208,091	19,000,000	19,000,000	0	0	0	0	4.310	4.307	FA	577,779	0	04/17/2019	04/17/2029
219350-AC-9	Corning Inc DEBENTURES				2FE	12,054,680	109.8800	24,174,384	22,000,000	19,583,260	0	1,198,930	0	0	8.875	16.665	FA	737,611	1,952,500	06/13/2000	08/15/2021
22056*-AA-5	Cortez Expansion Capital Corp. Senior Un				2	6,620,000	107.1600	7,094,154	6,620,000	6,620,000	0	0	0	0	4.570	4.570	MJSD	840	302,534	09/30/2015	09/30/2025
22160K-AM-7	COSTCO WHOLESALE CORP CORPORATE			2	1FE	11,363,013	105.5900	12,625,183	11,957,000	11,428,444	0	61,208	0	0	3.000	3.689	MN	42,846	358,710	12/06/2018	05/18/2027
22211#-AA-3	Coughlan Companies, Inc. Senior Secured			4	4	1,150,000	105.6000	1,214,461	1,150,000	1,150,000	0	0	0	0	6.850	6.908	MJSD	219	32,823	07/31/2019	07/31/2026
224044-AN-7	COX COMMUNICATIONS INC CORPORATE				2FE	2,009,488	120.3200	2,286,083	1,900,000	1,957,641	0	(4,934)	0	0	6.800	6.335	FA	53,833	129,200	10/07/2003	08/01/2028
224044-BT-3	COX COMMUNICATIONS INC CORPORATE				2FE	6,982,570	134.4400	9,410,976	7,000,000	6,985,020	0	377	0	0	6.950	6.970	JD	40,542	486,500	05/29/2008	06/01/2038
224044-BY-2	COX COMMUNICATIONS INC CORPORATE				2FE	7,223,477	109.2100	9,282,932	8,500,000	7,307,801	0	22,075	0	0	4.700	5.742	JD	17,756	399,500	04/02/2013	12/15/2042
224044-CA-3	COX COMMUNICATIONS INC CORPORATE			2	2FE	7,814,727	101.7400	8,999,072	8,845,000	8,318,732	0	135,056	0	0	2.950	4.399	JD	725	260,928	06/20/2013	06/30/2023
224044-CC-9	COX COMMUNICATIONS INC CORPORATE			2	2FE	12,040,802	106.1800	15,714,648	14,800,000	12,229,740	0	46,417	0	0	4.500	5.799	JD	1,850	666,000	06/06/2013	06/30/2043
22704*-AA-1	Croda, Inc. Senior Gtd Note				2	5,619,487	100.2200	5,010,941	5,000,000	5,009,085	0	(122,398)	0	0	5.940	3.425	JJ	126,225	297,000	08/19/2014	01/28/2020
22704*-AB-9	Croda, Inc. Senior Unsecured Note				2	1,000,000	102.3000	1,022,973	1,000,000	1,000,000	0	0	0	0	3.700	3.700	JD	2,569	18,500	06/06/2019	06/06/2029
22802P-AA-6	Crowley Alaska Tankers, LLC Senior Secur			4	2FE	29,688,120	105.1700	31,223,545	29,688,120	29,688,120	0	0	0	0	4.770	4.769	AO	314,694	1,416,123	04/11/2018	04/11/2033
22802P-AB-4	Crowley Alaska Tankers, LLC Senior Secur			4	2FE	35,020,000	103.6000	36,281,671	35,020,000	35,020,000	0	0	0	0	4.540	4.538	AO	353,313	1,589,908	04/11/2018	04/11/2028
22802P-AC-2	Crowley Alaska Tankers, LLC Senior Secur			4	2FE	744,000	100.5300	747,953	744,000	744,000	0	0	0	0	3.980	3.976	AO	6,580	29,611	04/11/2018	04/12/2021
22802P-AD-0	Crowley Alaska Tankers, LLC Subordinated				3FE	2,713,200	106.9600	2,901,923	2,713,200	2,713,200	0	0	0	0	6.560	6.560	AO	39,552	177,986	04/11/2018	04/11/2033
22802P-AE-8	Crowley Alaska Tankers, LLC Subordinated				3FE	3,800,000	106.9900	4,065,475	3,800,000	3,800,000	0	0	0	0	6.560	6.560	AO	55,396	249,280	04/11/2018	04/11/2028
22802P-AF-5	Crowley Alaska Tankers, LLC Subordinated				3FE	565,440	102.8600	581,590	565,440	565,440	0	0	0	0	6.560	6.559	AO	8,243	37,093	04/11/2018	04/12/2021
22861#-AA-6	Crown Two, Inc. Promissory Note			4	6*	66,573	67.6800	146,612	216,635	66,573	0	0	0	0	4.000	30.911	MON	0	0	07/31/2014	07/01/2024
229669-C@-3	Cubic Corporation Senior Note Series A			4	3	2,775,297	99.7500	2,792,912	2,800,000	2,789,804	0	2,916	0	0	3.350	3.469	MS	28,401	94,169	08/19/2014	03/12/2025
229669-D*-4	Cubic Corporation Senior Unsecured			4	3	12,500,000	100.7500	12,593,878	12,500,000	12,500,000	0	0	0	0	3.700	3.700	MS	140,035	464,149	07/17/2015	03/12/2025
229669-D@-2	Cubic Corporation Senior Unsecured			4	3	11,350,000	101.2500	11,491,610	11,350,000	11,350,000	0	0	0	0	3.930	3.930	MS	135,056	447,553	02/02/2016	03/12/2026
23157#-AE-9	Curtiss-Wright Corp. Senior Note				2	9,550,000	106.6400	10,183,954	9,550,000	9,550,000	0	0	0	0	4.240	4.240	JD	33,743	404,920	12/08/2011	12/01/2026
23157#-AF-6	Curtiss-Wright Corp. Senior Note				2	5,850,000	102.5000	5,996,472	5,850,000	5,850,000	0	0	0	0	3.700	3.700	FA	75,156	216,450	02/26/2013	02/26/2023
23274*-AA-9	Cypress Creek Fund 5, LLC Debt in a Proj			4	3	14,782,259	105.6700	15,620,492	14,782,259	14,782,259	0	0	0	0	5.000	5.031	JAJO	164,247	739,113	02/24/2017	12/09/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23302@-AA-3	DATC Holdings Path 15 LLC Senior Note			4	2FE	1,644,800	112.3000	1,847,098	1,644,800	1,644,800	0	0	0	0	8.960	8.962	JD	6,550	147,374	09/12/2003	12/15/2023
23311@-AA-2	DATC Path 15 Transmission LLC Senior Sec			4	2	25,270,663	119.6100	30,226,045	25,270,663	25,270,663	0	0	0	0	7.900	7.901	JD	88,728	1,996,382	09/04/2007	06/15/2027
23311R-AA-4	DCP MIDSTREAM LP CORPORATE				3FE	10,274,700	105.8200	10,582,504	10,000,000	10,218,062	0	(6,435)	0	0	6.750	6.539	MS	198,750	675,000	09/15/2037	09/15/2037
23311R-AD-8	DCP MIDSTREAM LP CORPORATE				3FE	2,796,976	100.5300	2,814,889	2,800,000	2,799,439	0	131	0	0	5.350	5.364	MS	44,108	149,800	03/08/2010	03/15/2020
23311R-AE-6	DCP MIDSTREAM LP CORPORATE			2	3FE	8,795,688	102.8400	9,050,258	8,800,000	8,798,514	0	468	0	0	4.750	4.756	MS	105,661	418,000	09/14/2011	09/30/2021
23312*-AA-3	DATC Path 15 LLC Senior note			4	1FE	4,302,300	120.9300	5,202,846	4,302,300	4,302,300	0	0	0	0	8.000	7.999	JD	15,297	344,184	06/10/2004	12/15/2028
23331A-BE-8	D.R. HORTON INC CORPORATE			2	2FE	2,002,500	104.7800	2,095,582	2,000,000	2,000,920	0	(346)	0	0	4.375	4.355	MS	25,764	87,500	02/03/2015	09/15/2022
23331A-BG-3	D.R. HORTON INC CORPORATE			2	2FE	1,987,500	106.6600	2,133,211	2,000,000	1,994,598	0	1,536	0	0	4.750	4.842	FA	35,889	95,000	12/04/2014	02/15/2023
23331A-BH-1	D.R. HORTON INC CORPORATE			2	2FE	4,175,000	110.6100	4,618,027	4,175,000	4,175,000	0	0	0	0	5.750	5.750	FA	90,690	240,063	07/31/2013	08/15/2023
23338V-AA-4	DTE ELECTRIC CO CORPORATE			2	1FE	18,316,417	111.2500	20,620,197	18,535,000	18,338,245	0	4,835	0	0	4.000	4.070	AO	185,350	741,400	06/10/2015	04/01/2043
23338V-AD-8	DTE ELECTRIC CO CORPORATE			2	1FE	2,036,060	116.2900	2,325,769	2,000,000	2,033,099	0	(788)	0	0	4.300	4.190	JJ	43,000	86,000	12/15/2015	07/01/2044
23338V-AE-6	DTE ELECTRIC CO CORPORATE			2	1FE	23,153,813	108.1900	26,770,512	24,745,000	23,290,448	0	32,040	0	0	3.700	4.071	MS	269,583	835,090	06/13/2019	03/15/2045
23338V-AF-3	DTE ELECTRIC CO CORPORATE			2	1FE	8,841,104	108.5000	9,691,873	8,933,000	8,843,141	0	1,832	0	0	3.700	3.759	JD	27,543	330,521	01/07/2019	06/01/2046
23338V-AG-1	DTE ELECTRIC CO CORPORATE			2	1FE	19,870,968	109.5700	21,749,227	19,850,000	19,869,107	0	(444)	0	0	3.750	3.744	FA	281,208	744,375	08/23/2018	08/15/2047
23338V-AH-9	DTE ELECTRIC CO CORPORATE	LS		2	1FE	15,585,659	115.9700	18,091,901	15,601,000	15,587,117	0	1,458	0	0	4.050	4.053	MN	80,735	621,716	10/30/2019	05/15/2048
23338V-AJ-5	DTE ELECTRIC CO CORPORATE	LS		2	1FE	25,963,971	114.3600	29,618,808	25,900,000	25,963,632	0	(339)	0	0	3.950	3.935	MS	341,017	556,994	05/02/2019	03/01/2049
23355L-AF-3	DXC Technology Company CORPORATE				2FE	5,627,677	126.2000	6,953,877	5,510,000	5,614,371	0	(7,209)	0	0	7.450	7.175	AO	86,660	410,495	02/07/2018	10/15/2029
23383S-AQ-0	DAIMLER FINANCE NA LLC COMPANY GUARNT				1FE	10,483,469	148.7700	15,658,222	10,525,000	10,497,189	0	1,416	0	0	8.500	8.536	JJ	405,066	894,625	04/20/2001	01/18/2031
23385I-BR-4	DAIMLER FINANCE NORTH AMERICA CORPORATE				1FE	25,615,955	100.0200	26,007,535	26,003,000	25,986,753	0	88,643	0	0	2.250	2.601	MS	193,397	585,068	08/24/2015	03/02/2020
23385I-BV-5	DAIMLER FINANCE NORTH AMERICA CORPORATE				1FE	5,910,176	100.1000	5,956,926	5,951,000	5,946,991	0	9,797	0	0	2.450	2.621	MN	17,415	145,800	02/12/2016	05/18/2020
23385I-CX-0	DAIMLER FINANCE NORTH AMERICA CORP FLOAT				1FE	22,500,000	100.0700	22,515,772	22,500,000	22,500,000	0	0	0	0	2.421	1.701	FMAN	86,230	700,433	05/02/2017	05/05/2020
23385I-CY-8	DAIMLER FINANCE NORTH AMERICA CORPORATE				1FE	24,966,750	100.0200	25,005,578	25,000,000	24,995,405	0	10,910	0	0	2.200	2.246	MN	85,556	550,000	05/02/2017	05/05/2020
23385I-DH-4	DAIMLER FINANCE NORTH AMERICA CORP FLOAT				1FE	34,850,000	100.0600	34,871,252	34,850,000	34,850,000	0	0	0	0	2.292	2.753	FMAN	128,703	1,033,409	04/30/2018	05/04/2020
23386#-AH-5	Dairy Farmers of America Senior Note				2	13,000,000	103.1800	13,412,881	13,000,000	13,000,000	0	0	0	0	3.760	3.760	JD	19,009	488,800	12/17/2012	12/17/2024
23386#-AL-6	Dairy Farmers of America Senior Note				2	6,370,000	103.1100	6,568,003	6,370,000	6,370,000	0	0	0	0	3.790	3.790	JJ	117,358	241,423	01/06/2015	01/06/2027
23404@-AA-0	Daisy Brand, LLC Senior Note				2	9,320,000	102.4000	9,543,926	9,320,000	9,320,000	0	0	0	0	3.790	3.790	MN	39,248	353,228	11/21/2012	11/21/2022
23404@-AB-8	Daisy Brand, LLC Senior Note				2	19,400,000	106.1100	20,584,684	19,400,000	19,400,000	0	0	0	0	4.410	4.434	MJSD	4,753	855,540	09/29/2014	09/30/2024
23404@-AC-6	Daisy Brand, LLC Senior Note				2	5,251,879	107.4900	5,560,363	5,172,817	5,227,135	0	(6,943)	0	0	4.480	4.302	MJSD	1,287	231,742	04/01/2016	09/29/2026
23582S-AE-6	Dana Holding Corp CORPORATE			2	3FE	2,000,000	103.0000	2,060,103	2,000,000	2,000,000	0	0	0	0	5.500	5.500	JD	4,889	110,000	12/04/2014	12/15/2024
23585I-AQ-5	DANAHER CORP CORPORATE	LS		2	1FE	2,711,118	106.3400	2,887,140	2,715,000	2,712,536	0	371	0	0	3.350	3.367	MS	26,780	90,953	09/10/2015	09/15/2025
23585I-AR-3	DANAHER CORP CORPORATE	LS		2	1FE	20,778,111	117.5900	24,211,517	20,590,000	20,769,910	0	(4,458)	0	0	4.375	4.315	MS	265,239	900,813	11/16/2017	09/15/2045
23852P-A#-2	The Davey Tree Expert Company Senior Uns			4	2	1,000,000	104.9100	1,049,113	1,000,000	1,000,000	0	0	0	0	4.000	3.999	MS	11,111	25,111	02/05/2019	09/21/2028
239753-BG-0	DAYTON HUDSON CORP DEBENTURES				1FE	15,102,450	109.9200	16,488,750	15,000,000	15,012,961	0	(8,772)	0	0	9.700	9.628	JD	64,667	1,455,000	07/17/1991	06/15/2021
239753-DJ-2	DAYTON HUDSON CORP DEBENTURES				1FE	12,207,800	126.8500	13,953,756	11,000,000	11,584,470	0	(55,724)	0	0	6.750	5.907	JJ	371,250	742,500	09/23/2002	01/01/2028
239753-DL-7	DAYTON HUDSON CORP TARGET CORPORATION				1FE	4,026,583	126.5900	4,873,636	3,850,000	3,943,698	0	(8,048)	0	0	6.650	6.278	FA	106,677	256,025	05/24/2004	08/01/2028
240019-BT-5	DAYTON PWR & LIGHT CO CORPORATE			2	2FE	26,571,444	102.3400	26,536,162	25,930,000	26,566,212	0	(5,232)	0	0	3.950	3.809	JD	45,522	537,723	07/10/2019	06/15/2049
244199-AZ-8	DEERE & CO DEBENTURES				1FE	2,080,596	146.9100	2,497,447	1,700,000	1,923,604	0	(14,865)	0	0	8.100	6.348	MN	17,595	137,700	08/20/2003	05/15/2030
244199-BA-2	DEERE & CO NOTES				1FE	18,307,420	141.1600	25,409,337	18,000,000	18,195,517	0	(12,635)	0	0	7.125	6.975	MS	420,375	1,282,500	05/17/2006	03/03/2031
244199-BE-4	DEERE & CO CORPORATE	LS		2	1FE	19,852,291	101.6900	20,240,521	19,905,000	19,890,673	0	5,548	0	0	2.600	2.630	JD	33,064	517,530	06/06/2012	06/08/2022
244199-BF-1	DEERE & CO CORPORATE	LS		2	1FE	41,067,537	112.7200	48,172,215	42,738,000	41,248,082	0	37,733	0	0	3.900	4.135	JD	101,859	1,666,782	12/07/2015	06/09/2042
24422E-SP-5	JOHN DEERE CAPITAL CORP CORPORATE				1FE	4,100,697	105.4800	4,324,893	4,100,000	4,100,618	0	(79)	0	0	3.350	3.346	JD	7,249	137,350	01/23/2019	06/12/2024
24422E-TF-6	JOHN DEERE CAPITAL CORP CORPORATE	LS			1FE	7,023,520	100.6700	7,046,669	7,000,000	7,005,023	0	(4,825)	0	0	2.550	2.478	JJ	85,779	178,500	01/06/2016	01/08/2021
24422E-TG-4	JOHN DEERE CAPITAL CORP CORPORATE				1FE	4,999,700	102.5900	5,129,605	5,000,000	4,999,717	0	17	0	0	2.800	2.801	MS	44,722	70,000	04/18/2019	03/06/2023
24422E-TV-1	JOHN DEERE CAPITAL CORP CORPORATE				1FE	14,335,800	100.7200	15,107,665	15,000,000	14,509,487	0	171,340	0	0	2.150	3.434	MS	101,229	322,500	12/21/2018	09/08/2022
24422E-TW-9	JOHN DEERE CAPITAL CORP CORPORATE				1FE	6,020,400	102.9100	6,138,718	5,965,000	6,022,271	0	1,871	0	0	2.800	2.657	MS	52,426	35,000	10/30/2019	09/08/2027
24422E-UB-3	JOHN DEERE CAPITAL CORP CORPORATE				1FE	4,970,600	104.7600	5,238,261	5,000,000	4,975,673	0	2,632	0	0	3.050	3.119	JJ	74,132	152,500	01/16/2018	01/06/2028
24422E-UH-0	JOHN DEERE CAPITAL CORP CORPORATE				1FE	10,165,200	104.7300	10,472,626	10,000,000	10,133,215	0	(31,985)	0	0	3.450	3.038	JD	23,000	345,000	02/11/2019	06/07/2023
24422E-UJ-6	JOHN DEERE CAPITAL CORP CORP FLOATER				1FE	34,000,000	100.1000	34,032,993	34,000,000	34,000,000	0	0	0	0	2.151	2.369	MJSD	44,683	947,512	09/05/2018	09/10/2021
24422E-UR-8	JOHN DEERE CAPITAL CORP CORPORATE	LS			1FE	14,283,714	105.4200	15,059,452	14,285,000	14,283,848	0	133	0	0	3.450	3.452	JJ	234,095	246,416	01/04/2019	01/10/2024
24422E-UX-5	JOHN DEERE CAPITAL CORP CORPORATE	LS			1FE	3,523,964	102.2100	3,608,126	3,530,000	3,524,509	0	545	0	0	2.600	2.639	MS	29,064	22,945	06/04/2019	03/07/2024
24422E-UY-3	JOHN DEERE CAPITAL CORP CORPORATE				1FE	6,295,086	102.6200	6,464,794	6,300,000	6,295,227	0	141	0	0	2.800	2.809	JJ	79,870	0	07/15/2019	07/18/2029
24422E-UZ-0	JOHN DEERE CAPITAL CORP CORP FLOATER				1FE	12,000,000	100.4000	12,047,376	12,000,000	12,000,000	0	0	0	0	2.377	2.362	MJSD	15,057	80,397	09/09/2019	06/13/2022
24422E-VB-2	JOHN DEERE CAPITAL CORP CORPORATE				1FE	5,985,300	99.9900	5,999,230	6,000,000	5,985,796	0	496	0	0	2.250	2.288	MS	40,875	0	09/09/2019	09/14/2026
24618#-AG-5	Delaware North Companies, Inc. Senior No				2	6,000,000	103.7500	6,225,070	6,000,000	6,000,000	0	0	0	0	3.930	3.930	JJ	98,905	235,800	07/31/2013	07/31/2023
24618#-AM-2	Delaware North Companies, Inc. Senior Un				2	2,600,000	110.7800	2,880,141	2,600,000	2,600,000	0	0	0	0	4.640	4.640	MS	34,516	60,320	03/18/2019	03/18/2029
24618#-AP-5	Delaware North Companies, Inc. Senior Un				2	1,320,000	103.2200	1,362,433	1,320,000	1,320,000	0	0	0	0	3.630	3.630	JD	666	23,958	06/26/2019	06/26/2024
24668@-AF-2	DELHAIZE AMERICA INC NT COMPANY GUARNT	LS			2FE	54,411,690	148.5300	70,371,784	47,379,000	52,850,940	0	(331,363)	0	0	9.000	7.412	AO	900,201	4,264,110	04/03/2018	04/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
247109-BR-1	DELMARVA PWR & LIGHT CO CORPORATE			2	1FE	19,151,554	106.9800	19,806,417	18,515,000	19,056,735	0	(15,812)	0	0	4.000	3.801	JD	61,717	740,600	07/11/2016	06/01/2042
247109-BT-7	DELMARVA PWR & LIGHT CO CORPORATE			2	1FE	10,684,941	112.2600	11,495,369	10,240,000	10,651,618	0	(10,072)	0	0	4.150	3.892	MN	54,300	424,960	12/05/2016	05/15/2045
247158-AA-2	Deloitte LLP Guaranteed Series A Senior			4	1	18,181,818	107.0800	19,469,158	18,181,818	18,181,818	0	0	0	0	6.730	6.729	FA	445,268	1,223,636	08/20/2008	08/20/2023
247158-AQ-7	Deloitte LLP Senior Note				1YE	1,000,000	105.0600	1,050,624	1,000,000	1,000,000	0	0	0	0	4.400	4.400	AO	8,311	44,000	10/23/2013	10/23/2023
24823U-AH-1	DENBURY RES INC. CORPORATE			2	5FE	164,797	62.0000	310,001	500,000	208,615	0	38,291	0	0	4.625	20.606	JJ	10,663	23,125	05/07/2013	07/15/2023
249030-C#-2	Dentsply IntL, Inc. Senior Unsecured				2	3,159,000	104.7500	3,487,688	3,329,556	3,329,556	0	0	0	(61,252)	2.050	2.050	JD	3,792	68,104	12/11/2015	12/11/2025
24906P-A#-6	Dentsply Sirona Inc. Senior Unsecured				2	5,000,000	105.9200	5,581,918	5,269,953	5,269,953	0	0	0	(96,948)	2.250	2.250	FA	44,795	118,162	08/15/2016	08/15/2026
24906P-C@-6	Dentsply Sirona Inc. Senior Unsecured				2	3,362,100	99.6300	3,355,099	3,367,500	3,367,500	0	0	0	(61,950)	1.310	1.310	AO	7,843	43,728	10/27/2016	10/27/2027
24906P-D#-3	Dentsply Sirona Inc. Senior Unsecured				2	3,132,770	99.8600	3,133,271	3,137,802	3,137,802	0	0	0	(57,724)	1.580	1.580	AO	8,814	49,143	10/27/2016	10/27/2030
24906P-D*-7	Dentsply Sirona Inc. Senior Unsecured				2	2,241,400	99.8700	2,242,104	2,245,000	2,245,000	0	0	0	(41,300)	1.500	1.500	AO	5,987	33,380	10/27/2016	10/27/2029
24906P-E@-4	Dentsply Sirona Inc. Senior Unsecured				2	7,844,900	99.7400	7,836,735	7,857,500	7,857,500	0	0	0	(144,550)	1.650	1.650	AO	23,049	128,514	10/27/2016	10/27/2031
250847-DU-1	DTE Electric Company CORPORATE				1FE	2,824,374	132.9200	3,808,099	2,865,000	2,837,017	0	1,356	0	0	6.350	6.462	AO	38,407	181,928	07/24/2006	10/15/2032
250847-EA-4	DTE Electric Company CORPORATE				1FE	941,689	128.9500	1,105,086	857,000	924,236	0	(2,306)	0	0	5.700	5.026	AO	12,212	48,849	10/26/2010	10/01/2037
250847-EB-2	DTE Electric Company CORPORATE				1FE	10,620,330	139.7400	14,673,043	10,500,000	10,591,478	0	(3,097)	0	0	6.625	6.537	JD	57,969	695,625	07/25/2006	06/01/2036
250847-EH-9	DTE Electric Company CORPORATE			2	1FE	11,122,856	113.9800	12,774,354	11,208,000	11,137,809	0	1,738	0	0	4.500	4.544	MS	168,120	504,360	04/01/2016	09/01/2041
250847-EJ-5	DTE Electric Company CORPORATE			2	1FE	1,497,660	101.5200	1,522,847	1,500,000	1,499,354	0	247	0	0	2.650	2.668	JD	1,767	39,750	06/19/2012	06/15/2022
250847-EK-2	DTE Electric Company CORPORATE			2	1FE	19,741,843	107.5200	21,529,803	20,024,000	19,776,056	0	5,651	0	0	3.950	4.029	JD	35,153	790,948	05/23/2017	06/15/2042
251799-AA-0	DEVON ENERGY CORP NT DEBENTURES				2FE	20,288,990	141.8800	24,119,907	17,000,000	19,165,273	0	(113,342)	0	0	7.950	6.431	AO	285,317	1,351,500	02/15/2007	04/15/2032
25179M-AL-7	DEVON ENERGY CORP CORPORATE	LS		2	2FE	6,861,720	121.9100	6,745,047	5,533,000	6,663,189	0	(33,230)	0	0	5.600	4.136	JJ	142,874	309,848	04/27/2015	07/15/2041
25179S-AD-2	DEVON FINANCING CORP ULC COMPANY GUARNT				2FE	28,271,065	138.4400	32,532,342	23,500,000	26,544,999	0	(171,291)	0	0	7.875	6.295	MS	467,797	1,850,625	08/24/2006	09/30/2031
25239*-AA-8	DeZurik, Inc. Senior Note			4	4	8,913,333	102.9800	9,179,308	8,913,333	8,913,333	0	0	0	0	6.500	6.553	MJSD	1,609	579,367	05/30/2014	01/03/2023
25239*-AB-6	DeZurik, Inc. Senior Secured Note			4	4	4,453,230	108.4600	4,765,661	4,393,941	4,426,460	0	(7,774)	0	0	7.500	7.329	MJSD	915	329,546	04/01/2016	01/02/2024
25271C-AM-4	DIAMOND OFFSHORE DRILLIN CORPORATE			2	5FE	383,422	85.1000	327,638	385,000	384,316	0	161	0	0	3.450	3.499	MN	2,214	13,283	10/31/2013	11/01/2023
25271C-AN-2	DIAMOND OFFSHORE DRILLIN CORPORATE			2	5FE	2,082,460	54.5500	1,218,639	2,234,000	2,093,075	0	2,389	0	0	4.875	5.322	MN	18,151	108,908	04/01/2016	11/01/2043
25466A-AF-8	DISCOVER BANK/GREENWOOD DE MONEY MARKET	LS		2	2FE	16,945,071	101.7600	17,223,066	16,925,000	16,930,764	0	(3,702)	0	0	3.200	3.176	FA	213,631	541,600	12/11/2015	08/09/2021
254687-AH-9	WALT DISNEY COMPANY DEBENTURES			2	1FE	1,997,070	119.9600	2,317,548	1,932,000	1,985,242	0	(1,021)	0	0	7.550	7.293	JJ	67,260	145,866	12/05/1996	07/15/2093
254687-CP-9	WALT DISNEY COMPANY CORPORATE				1FE	12,131,000	121.2100	12,121,160	10,000,000	12,072,433	0	(58,567)	0	0	8.875	2.347	AO	160,243	0	11/26/2019	04/26/2023
254687-CV-6	WALT DISNEY COMPANY CORPORATE				1FE	6,635,858	119.6500	6,640,698	5,550,000	6,612,121	0	(23,737)	0	0	7.750	2.761	FA	179,219	0	11/26/2019	02/01/2024
254687-CX-2	WALT DISNEY COMPANY CORPORATE				1FE	2,589,100	131.1800	2,623,613	2,000,000	2,577,560	0	(11,540)	0	0	9.500	2.697	JJ	87,611	0	11/26/2019	07/15/2024
254687-DF-0	WALT DISNEY COMPANY CORPORATE				1FE	4,996,040	128.3800	5,135,030	4,000,000	4,980,993	0	(15,047)	0	0	7.700	3.072	AO	52,189	0	11/26/2019	10/30/2025
254687-DH-6	WALT DISNEY COMPANY CORPORATE				1FE	6,403,305	128.4500	6,550,753	5,100,000	6,386,672	0	(16,633)	0	0	7.430	3.238	AO	94,733	0	11/26/2019	10/01/2026
254687-DM-5	WALT DISNEY COMPANY CORPORATE				1FE	1,452,036	132.5200	1,521,384	1,148,000	1,448,961	0	(3,076)	0	0	7.125	3.453	AO	18,858	0	11/26/2019	04/08/2028
254687-DP-8	WALT DISNEY COMPANY CORPORATE				1FE	4,300,200	134.9700	4,537,564	3,362,000	4,290,741	0	(9,458)	0	0	7.300	3.455	AO	41,586	0	11/26/2019	04/30/2028
254687-DT-0	WALT DISNEY COMPANY CORPORATE				1FE	6,575,100	137.3100	6,865,350	5,000,000	6,560,410	0	(14,690)	0	0	7.625	3.516	MN	32,830	190,625	11/26/2019	11/30/2028
254687-DZ-6	WALT DISNEY COMPANY CORPORATE				1FE	8,102,949	140.7800	8,724,116	6,197,000	8,093,616	0	(9,333)	0	0	6.200	3.545	JD	17,076	192,107	11/26/2019	12/15/2034
254687-EB-8	WALT DISNEY COMPANY CORPORATE				1FE	8,221,556	142.9700	8,764,157	6,130,000	8,212,167	0	(9,389)	0	0	6.400	3.586	JD	17,436	196,160	11/26/2019	12/15/2035
254687-ED-4	WALT DISNEY COMPANY CORPORATE				1FE	7,616,756	165.2800	8,098,572	4,900,000	7,605,315	0	(11,441)	0	0	8.150	3.704	AO	82,089	0	11/26/2019	10/17/2036
254687-EH-5	WALT DISNEY COMPANY CORPORATE				1FE	15,330,889	148.5500	16,436,818	11,065,000	15,314,098	0	(16,791)	0	0	6.650	3.695	MN	94,022	0	11/26/2019	11/15/2037
254687-EP-7	WALT DISNEY COMPANY CORPORATE				1FE	1,421,970	152.2400	1,522,453	1,000,000	1,420,589	0	(1,381)	0	0	6.900	3.831	FA	26,067	0	11/26/2019	08/15/2039
254687-ER-3	WALT DISNEY COMPANY CORPORATE				1FE	11,980,530	144.4600	13,001,219	9,000,000	11,971,807	0	(8,723)	0	0	6.150	3.851	FA	209,100	0	11/26/2019	02/15/2041
254687-ES-1	WALT DISNEY COMPANY CORPORATE				1FE	0	0.0000	0	0	0	0	0	0	0	5.400	0.000	AO	0	1,866	12/01/2019	10/01/2043
254687-ET-9	WALT DISNEY COMPANY CORPORATE	LS			1FE	2,789,996	136.4800	3,087,209	2,262,000	2,788,658	0	(1,338)	0	0	5.400	3.889	AO	30,537	0	11/26/2019	10/01/2043
254687-EZ-5	WALT DISNEY COMPANY CORPORATE				1FE	21,180,146	172.2200	22,433,628	13,026,000	21,161,880	0	(18,266)	0	0	7.750	3.899	JD	84,126	504,758	11/26/2019	12/01/2045
254687-FD-3	WALT DISNEY COMPANY CORPORATE	LS			1FE	64,218,548	194.8100	64,427,759	33,072,000	64,210,777	0	(7,771)	0	0	7.900	3.966	JD	217,724	1,306,344	11/26/2019	12/01/2095
254687-FG-6	WALT DISNEY COMPANY CORP FLOATER				1FE	12,000,000	100.2300	12,028,004	12,000,000	12,000,000	0	0	0	0	2.157	2.382	MJSD	21,569	68,509	09/03/2019	09/01/2021
254687-FH-4	WALT DISNEY COMPANY CORP FLOATER				1FE	36,000,000	100.5700	36,203,989	36,000,000	36,000,000	0	0	0	0	2.297	2.522	MJSD	68,906	217,707	09/03/2019	09/01/2022
25468P-BW-5	WALT DISNEY CO SENIOR NOTES				1FE	18,187,804	144.1900	24,325,015	16,870,000	17,727,232	0	(46,901)	0	0	7.000	6.384	MS	393,633	1,180,900	10/28/2010	03/01/2032
25468P-CP-9	WALT DISNEY CO CORPORATE				1FE	20,981,955	119.3200	24,902,487	20,870,000	20,963,803	0	(3,682)	0	0	4.375	4.337	FA	342,398	913,063	04/01/2016	08/16/2041
25468P-CR-5	WALT DISNEY CO CORPORATE				1FE	423,317	116.4700	483,360	415,000	422,512	0	(211)	0	0	4.125	4.000	JD	1,427	17,119	12/17/2015	12/01/2041
25468P-CX-2	WALT DISNEY CO CORPORATE				1FE	20,769,838	109.6900	24,568,508	22,399,000	20,974,400	0	35,811	0	0	3.700	4.127	JD	69,064	828,763	11/19/2013	12/01/2042
25468P-DB-9	WALT DISNEY CO CORPORATE	LS			1FE	10,548,358	118.5800	11,930,312	10,061,000	10,508,894	0	(11,037)	0	0	4.125	3.841	JD	34,585	415,016	03/23/2016	06/01/2044
25470D-AD-1	DISCOVERY COMMUNICATIONS LLC CORPORATE				2FE	4,094,090	127.9300	4,925,183	3,850,000	4,055,677	0	(5,109)	0	0	6.350	5.896	JD	20,373	244,475	06/29/2010	06/01/2040
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC CORPORATE				2FE	8,265,843	109.7900	9,332,383	8,500,000	8,285,192	0	4,358	0	0	4.875	5.056	AO	103,594	414,375	12/07/2015	04/01/2043
25470X-AE-5	DISH DBS CORP CORPORATE				4FE	5,597,257	105.2300	5,622,578	5,343,000	5,547,046	0	(50,211)	0	0	6.750	3.948	JD	30,054	180,326	08/20/2019	06/01/2021
25470X-AJ-4	DISH DBS CORP CORPORATE				4FE	64,500	106.2300	63,737	60,000	61,406	0	(509)	0	0	5.875	4.882	JJ	1,625	3,525	01/01/2013	07/15/2022
25470X-AQ-8	DISH DBS CORP CORPORATE				4FE	2,981,250	100.8000	3,024,141	3,000,000	2,996,109	0	9,644	0	0	5.125	5.474	MN	25,625	153,750	06/07/2018	05/01/2020
25557#-AA-8	Dixie Valley Geothermal 2010-1 Series A			4	2	22,065,455	116.4900	25,703,869	22,065,455	22,065,455	0	0	0	0	7.000	6.999	MS	390,436	1,544,582	09/15/2010	03/30/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25557*-AA-2	Dixie Valley Geothermal 2010-2 Series A			4	2	22,065,455	116.4900	25,703,869	22,065,455	22,065,455	0	0	0	0	7.000	6.999	MS	390,436	1,544,582	09/15/2010	03/30/2033
25557@-AA-0	Dixie Valley Geothermal 2010-3 Series A			4	2	20,767,487	116.4900	24,191,877	20,767,487	20,767,487	0	0	0	0	7.000	6.999	MS	367,469	1,453,724	09/15/2010	03/30/2033
257375-AF-2	DOMINION GAS HOLDINGS LLC CORPORATE	LS		2	2FE	24,201,143	113.6800	25,659,911	22,573,000	24,026,927	0	(35,481)	0	0	4.800	4.357	MN	180,584	1,083,504	04/01/2016	11/01/2043
257375-AJ-4	DOMINION GAS HOLDINGS LLC CORPORATE			2	2FE	477,475	111.3900	556,955	500,000	479,064	0	422	0	0	4.600	4.892	JD	1,022	23,000	12/07/2015	12/15/2044
25746U-AV-1	DOMINION ENERGY INC CORPORATE				2FE	5,733,630	127.3300	7,639,823	6,000,000	5,801,741	0	7,322	0	0	5.950	6.285	JD	15,867	357,000	09/11/2006	06/15/2035
25746U-BM-0	DOMINION ENERGY INC CORPORATE			2	2FE	1,629,695	117.7700	1,949,029	1,655,000	1,633,449	0	544	0	0	4.900	4.999	FA	33,790	81,095	08/02/2011	08/01/2041
25746U-CC-1	DOMINION ENERGY INC CORPORATE	LS		2	2FE	1,172,891	116.1600	1,237,115	1,065,000	1,162,901	0	(2,300)	0	0	4.700	4.100	JD	4,171	50,055	04/27/2015	12/01/2044
260003-AK-4	DOVER CORP CORPORATE			2	2FE	54,388,512	122.0100	57,681,013	47,276,000	53,219,218	0	(183,613)	0	0	5.375	4.419	MS	847,028	2,541,085	11/12/2013	03/01/2041
260543-BE-2	DOW CHEMICAL CO/THE DEBENTURES				2FE	1,656,980	113.3200	1,869,822	1,650,000	1,651,499	0	(473)	0	0	7.375	7.337	MS	40,563	121,688	12/06/1996	03/01/2023
260543-BJ-1	DOW CHEMICAL CO/THE DEBENTURES	LS			2FE	24,915,700	133.2900	30,656,926	23,000,000	24,117,364	0	(78,723)	0	0	7.375	6.690	MN	282,708	1,696,250	07/20/2006	11/01/2029
260543-CG-6	DOW CHEMICAL CO/THE CORPORATE	LS		2	2FE	22,755,676	107.0900	25,105,021	23,443,000	22,838,868	0	14,191	0	0	4.375	4.555	MN	131,053	1,025,631	04/27/2015	11/15/2042
260543-CQ-4	DOW CHEMICAL CO/THE CORPORATE			2	2FE	0	0.0000	0	0	0	0	0	0	0	4.800	0.000	MN	0	216,000	12/01/2019	11/30/2028
260543-CR-2	DOW CHEMICAL CO/THE CORPORATE			2	2FE	1,259,375	125.4900	1,323,879	1,055,000	1,258,973	0	(401)	0	0	5.550	4.357	MN	5,042	29,276	11/25/2019	11/30/2048
260543-CV-3	DOW CHEMICAL CO/THE CORPORATE	LS		2	2FE	12,266,689	115.5200	13,735,545	11,890,000	12,265,615	0	(1,075)	0	0	4.800	4.601	MN	72,925	0	11/25/2019	05/15/2049
260543-CX-9	DOW CHEMICAL CO/THE CORPORATE	LS		2	2FE	3,309,544	105.1700	3,344,549	3,180,000	3,307,604	0	(1,939)	0	0	3.625	2.911	MN	14,730	0	11/25/2019	05/15/2026
260543-CY-7	DOW CHEMICAL CO/THE CORPORATE	LS		2	2FE	9,631,710	114.3600	10,292,629	9,000,000	9,625,438	0	(6,272)	0	0	4.800	3.849	MN	37,200	0	11/25/2019	11/30/2028
26078J-AG-5	DOWDUPONT INC CORP FLOATER				2FE	36,000,000	100.4200	36,149,614	36,000,000	36,000,000	0	0	0	0	2.620	2.896	FMAN	123,134	1,132,816	11/14/2018	11/15/2020
26138E-AT-6	KEURIG DR PEPPER INC CORPORATE			2	2FE	972,914	110.3700	1,048,546	950,000	971,284	0	(454)	0	0	4.500	4.353	MN	5,463	42,750	02/16/2016	11/15/2045
26138E-AU-3	KEURIG DR PEPPER INC CORPORATE			2	2FE	10,549,110	99.4700	10,941,519	11,000,000	10,577,753	0	28,643	0	0	2.550	3.190	MS	82,592	140,250	06/25/2019	09/15/2026
263901-AA-8	DUKE ENERGY INDIANA INC CORPORATE				1FE	6,336,743	141.9100	6,542,083	4,610,000	6,138,128	0	(55,711)	0	0	6.350	3.836	FA	110,589	292,735	08/31/2016	08/15/2038
263901-AB-6	DUKE ENERGY INDIANA INC CORPORATE				1FE	4,063,394	143.1800	4,756,333	3,322,000	3,930,707	0	(18,997)	0	0	6.450	4.950	AO	53,567	214,269	04/27/2015	04/01/2039
26439X-AC-7	DCP MIDSTREAM LP NOTES				3FE	16,811,751	122.6500	18,363,248	14,972,000	16,658,307	0	(112,391)	0	0	8.125	6.598	FA	456,178	1,216,475	07/26/2018	08/16/2030
26442C-AA-2	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	187,960	135.5400	192,463	142,000	181,206	0	(1,548)	0	0	6.100	3.901	JD	722	8,662	04/27/2015	06/01/2037
26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	17,960,924	135.5100	21,430,637	15,815,000	17,552,574	0	(58,524)	0	0	6.000	5.060	JJ	437,548	948,900	11/30/2015	01/15/2038
26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	27,902,912	137.2200	36,502,476	26,602,000	27,696,633	0	(36,757)	0	0	6.050	5.673	AO	339,767	1,609,421	12/07/2015	04/15/2038
26442C-AM-6	DUKE ENERGY CAROLINAS LLC CORPORATE			2	1FE	6,517,420	114.2900	7,429,067	6,500,000	6,515,345	0	(435)	0	0	4.250	4.233	JD	12,278	276,250	04/22/2014	12/15/2041
26442C-AN-4	DUKE ENERGY CAROLINAS LLC CORPORATE			2	1FE	937,401	111.1800	983,900	885,000	933,120	0	(1,386)	0	0	4.000	3.641	MS	8,948	35,400	10/18/2016	09/30/2042
26442C-AP-9	DUKE ENERGY CAROLINAS LLC CORPORATE			2	1FE	1,912,100	107.6200	2,152,437	2,000,000	1,919,388	0	1,801	0	0	3.750	4.004	JD	6,250	75,000	10/01/2015	06/01/2045
26442C-AX-2	DUKE ENERGY CAROLINAS LLC CORPORATE			2	1FE	5,113,550	111.1100	5,555,665	5,000,000	5,103,794	0	(9,756)	0	0	3.950	3.667	MN	25,236	201,340	01/08/2019	11/15/2028
26442E-AD-2	DUKE ENERGY OHIO INC CORPORATE			2	1FE	11,126,170	105.6200	10,825,727	10,250,000	10,696,849	0	(123,842)	0	0	3.800	2.462	MS	129,833	389,500	05/25/2016	09/01/2023
26442E-AE-0	DUKE ENERGY OHIO INC CORPORATE			2	1FE	1,568,956	106.3600	1,680,561	1,580,000	1,569,679	0	225	0	0	3.700	3.739	JD	2,598	58,460	06/20/2016	06/15/2046
26442R-AB-7	DUKE ENERGY PROGRESS INC CORPORATE			2	1FE	8,296,430	116.1200	9,580,019	8,250,000	8,292,647	0	(1,041)	0	0	4.375	4.339	MS	91,237	360,938	12/19/2016	03/30/2044
26442R-AD-3	DUKE ENERGY PROGRESS INC CORPORATE			2	1FE	1,098,240	112.8500	1,083,335	960,000	1,087,191	0	(3,324)	0	0	4.150	3.351	JD	3,320	39,840	07/11/2016	12/01/2044
26442U-AB-0	DUKE ENERGY PROGRESS INC CORPORATE			2	1FE	9,949,300	113.8600	11,385,957	10,000,000	9,952,982	0	994	0	0	4.200	4.230	FA	158,667	420,000	08/10/2015	08/15/2045
26442U-AC-8	DUKE ENERGY PROGRESS INC CORPORATE			2	1FE	349,108	106.3200	372,131	350,000	349,160	0	18	0	0	3.700	3.714	AO	2,734	12,950	09/13/2016	10/15/2046
26443T-AA-4	DUKE ENERGY INDIANA LLC CORPORATE			2	1FE	1,190,198	106.3700	1,276,473	1,200,000	1,190,686	0	202	0	0	3.750	3.797	MN	5,750	45,000	01/22/2018	05/15/2046
26444H-AA-9	DUKE ENERGY CORP CORPORATE			2	1FE	2,344,748	101.3000	2,388,630	2,358,000	2,345,593	0	278	0	0	3.400	3.430	AO	20,043	80,172	09/06/2016	10/01/2046
26444H-AC-5	DUKE ENERGY CORP CORPORATE			2	1FE	699,580	104.5700	731,997	700,000	699,688	0	38	0	0	3.200	3.207	JJ	10,329	22,400	01/03/2017	01/15/2027
26837@-AA-0	ECP Uptown Campus LLC Debt In A Project			4	2IF	13,861,790	110.6500	15,337,599	13,861,790	13,861,790	0	0	0	0	4.620	4.620	MN	106,736	320,207	05/01/2019	05/01/2059
26860#-AA-8	EIF Pio Pico, LLC Senior Secured			4	2PL	11,405,466	102.8600	11,731,935	11,405,466	11,405,466	0	0	0	0	4.170	4.169	JD	1,321	475,608	02/11/2015	12/31/2041
26864B-AQ-5	EMC CORP MA CORPORATE				3FE	10,532,553	100.0100	10,601,094	10,600,000	10,593,751	0	13,791	0	0	2.650	2.787	JD	23,408	280,900	12/07/2015	06/01/2020
26867L-AL-4	EMD FINANCE LLC CORPORATE			2	2FE	2,955,780	103.5600	3,106,900	3,000,000	2,970,772	0	5,013	0	0	3.250	3.455	MS	27,625	97,500	11/21/2016	03/19/2025
26875P-AP-6	EOG RESOURCES INC CORPORATE	LS		2	1FE	5,400,550	110.1200	5,506,058	5,000,000	5,369,561	0	(30,989)	0	0	4.150	2.760	JJ	95,681	103,750	06/18/2019	01/15/2026
26882P-AR-3	ERAC USA FINANCE COMPANY 144A				2FE	21,983,687	135.0900	29,719,326	22,000,000	21,987,026	0	453	0	0	6.700	6.706	JD	122,833	1,474,000	12/15/2010	06/01/2034
26884T-AS-1	ERAC USA FINANCE LLC CORPORATE			2	2FE	2,342,950	107.3700	2,684,183	2,500,000	2,347,728	0	2,833	0	0	4.200	4.597	MN	17,500	105,000	04/04/2018	11/01/2046
26884U-A*-0	EPR Properties Senior Unsecured Note				2FE	10,500,000	103.9000	10,908,976	10,500,000	10,500,000	0	0	0	0	4.350	4.350	FA	163,669	456,750	08/22/2016	08/22/2024
269508-AB-9	Eagle Creek Hydro Hldngs, LLC Term Loan			4	3YE	716,416	95.1500	681,670	716,416	716,416	0	0	0	0	0.747	4.020	JAJO	79	32,357	09/28/2018	07/31/2025
27004@-AA-5	Eagles Stadium Operator LLC Debt in Infr			4	2PL	4,036,188	107.2400	4,328,394	4,036,188	4,036,188	0	0	0	0	4.580	4.580	JJ	85,240	184,857	10/01/2013	01/15/2039
27731#-AD-7	EastGroup Properties Senior Note				2	1,427,000	102.8400	1,467,578	1,427,000	1,427,000	0	0	0	0	3.480	3.480	JD	2,207	49,660	12/15/2016	12/16/2024
27731#-AJ-4	EastGroup Properties Senior Unsecured No				2	67,802,500	102.1800	69,281,982	67,802,500	67,802,500	0	0	0	0	3.470	3.470	FA	862,674	0	08/19/2019	08/19/2029
277432-AB-6	EASTMAN CHEMICAL CO DEBENTURES				2FE	37,157,272	115.5500	39,212,870	33,935,000	35,192,779	0	(270,271)	0	0	7.250	6.190	JJ	1,134,466	2,460,288	12/18/2013	01/15/2024
277432-AD-2	EASTMAN CHEMICAL CO DEBENTURES				2FE	4,785,164	123.8500	5,325,392	4,300,000	4,528,012	0	(24,561)	0	0	7.600	6.647	FA	136,167	326,800	06/02/2004	02/01/2027
277432-AK-6	EASTMAN CHEMICAL CO CORPORATE			2	2FE	3,727,836	101.6600	3,659,700	3,600,000	3,623,414	0	(28,573)	0	0	4.500	3.661	JJ	74,700	162,000	02/22/2016	01/15/2021
277432-AN-0	EASTMAN CHEMICAL CO CORPORATE	LS		2	2FE	2,964,270	103.5200	3,105,530	3,000,000	2,988,323	0	4,128	0	0	3.600	3.756	FA	40,800	108,000	07/17/2013	08/15/2022
277432-AP-5	EASTMAN CHEMICAL CO CORPORATE	LS		2	2FE	1,127,955	108.4700	1,160,650	1,070,000	1,122,668	0	(1,210)	0	0	4.650	4.320	AO	10,504	49,755	04/27/2015	10/15/2044
277432-AW-0	EASTMAN CHEMICAL CO CORPORATE			2	2FE	1,090,386	111.0500	1,221,538	1,100,000	1,091,277	0	836	0	0	4.500	4.609	JD	4,125	52,938	10/30/2018	12/01/2028
278058-AW-2	Eaton Corporation DEBENTURES				2FE	5,982,650	139.3700	6,968,386	5,000,000	5,548,324	0	(39,415)	0	0	7.650	6.150	MN	48,875	382,500	10/09/2002	11/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
278062-AD-6	EATON CORPORATION CORPORATE				2FE	1,516,555	113.9000	1,657,205	1,455,000	1,503,687	0	(2,926)	0	0	4.000	3.670	MN	9,538	58,200	04/27/2015	11/02/2032
278062-AF-1	EATON CORPORATION CORPORATE			2	2FE	3,958,840	108.0600	4,322,421	4,000,000	3,960,377	0	771	0	0	3.915	3.974	MS	46,110	156,600	12/19/2017	09/15/2047
278865-AL-4	Ecolab Inc CORPORATE				1FE	29,050,705	104.6800	28,964,513	27,670,000	28,928,831	0	(121,875)	0	0	4.350	1.944	JD	76,900	601,823	10/18/2019	12/08/2021
278865-AM-2	Ecolab Inc CORPORATE				1FE	4,392,331	130.7400	4,812,728	3,681,000	4,288,930	0	(16,776)	0	0	5.500	4.317	JD	12,935	202,455	04/16/2014	12/08/2041
278865-BA-7	Ecolab Inc CORPORATE			2	1FE	35,059,793	112.1000	39,067,419	34,849,000	35,053,193	0	(4,143)	0	0	3.950	3.915	JD	114,711	1,376,536	04/18/2018	12/01/2047
27965#-AQ-5	Edens Limited Partnership Sr. Unsecured				2	7,900,000	102.4100	8,090,088	7,900,000	7,900,000	0	0	0	0	3.590	3.590	JJ	136,290	283,610	07/08/2016	07/08/2026
27965#-AR-3	Edens Limited Partnership Senior Unsecur				2	13,300,000	103.2700	13,735,065	13,300,000	13,300,000	0	0	0	0	3.770	3.770	JJ	240,955	501,410	07/08/2016	07/08/2028
28103*-AN-7	Edison Properties Senior Note			4	2	1,639,969	101.9800	1,672,469	1,639,969	1,639,969	0	0	0	0	6.130	6.206	MON	1,117	100,530	09/11/2014	02/27/2021
28103*-AW-7	Edison Properties Senior Unsecured Note			4	2	7,347,712	101.7500	7,476,282	7,347,712	7,347,712	0	0	0	0	3.600	3.626	MON	8,817	264,518	09/19/2016	09/19/2026
28103*-AX-5	Edison Properties Senior Unsecured Note			4	2	6,605,453	103.9800	6,868,513	6,605,453	6,605,453	0	0	0	0	4.050	4.084	MON	5,202	267,521	10/24/2016	10/24/2031
28103*-AY-3	Edison Properties Senior Unsecured Note			4	2	5,659,080	106.3900	6,020,938	5,659,080	5,659,080	0	0	0	0	4.300	4.337	MON	2,028	141,949	05/28/2019	05/28/2029
28254#-AA-8	Hotel Indigo Redevelopment Area Bonds			4	5GI	2,905,840	100.0000	3,786,462	3,786,462	3,105,674	0	35,063	0	0	5.000	8.423	FMAN	31,554	189,323	11/07/2014	11/01/2033
283677-AX-0	El Paso Electric Company CORPORATE				2FE	3,866,694	141.6800	5,525,397	3,900,000	3,871,066	0	706	0	0	7.500	7.574	MS	86,125	292,500	05/29/2008	03/15/2038
283677-AZ-5	El Paso Electric Company CORPORATE			2	2FE	19,914,660	111.2600	20,027,174	18,000,000	19,777,168	0	(40,324)	0	0	5.000	4.340	JD	75,000	900,000	05/25/2016	12/01/2044
285512-AC-3	ELECTRONIC ARTS INC CORPORATE			2	2FE	10,537,510	101.8400	10,682,681	10,490,000	10,500,804	0	(9,917)	0	0	3.700	3.599	MS	129,377	388,130	02/22/2016	03/01/2021
28932M-AA-3	ELM ROAD GENERATING STATION SU CORP SINK			4	1FE	3,825,601	113.2000	3,789,268	3,347,569	3,635,494	0	(26,923)	0	0	5.209	3.455	FA	67,812	174,375	01/01/2013	02/11/2030
291011-AQ-7	EMERSON ELEC CO NOTES				1FE	8,826,350	131.6000	11,844,265	9,000,000	8,888,369	0	5,676	0	0	6.000	6.142	FA	204,000	540,000	08/23/2002	08/15/2032
291011-BB-9	EMERSON ELEC CO CORPORATE				1FE	7,824,924	136.3300	8,779,419	6,440,000	7,604,163	0	(36,900)	0	0	6.125	4.685	AO	83,273	394,450	04/16/2014	04/15/2039
291011-BD-5	EMERSON ELEC CO CORPORATE	LS			1FE	3,965,987	125.3700	4,325,302	3,450,000	3,881,767	0	(14,246)	0	0	5.250	4.288	MN	23,144	181,125	07/08/2016	11/15/2039
29137*-AK-1	Emkay, Inc. Senior Secured Note			4	2	5,000,000	102.8100	5,140,279	5,000,000	5,000,000	0	0	0	0	3.490	3.515	MON	10,664	174,500	02/09/2018	02/09/2028
29137*-AM-7	Emkay, Inc. Senior Secured Note				2	5,000,000	105.4100	5,270,419	5,000,000	5,000,000	0	0	0	0	3.900	3.932	MON	6,500	195,000	06/20/2018	06/21/2027
29137*-AN-5	Emkay, Inc. Senior Secured Note			4	2	7,500,000	104.1500	7,811,354	7,500,000	7,500,000	0	0	0	0	3.800	3.829	MON	23,750	285,000	10/03/2018	10/01/2028
29206#-AB-3	Empire Southwest LLC Senior Note				2YE	6,250,000	102.0200	6,376,576	6,250,000	6,250,000	0	0	0	0	3.910	3.910	JJ	105,896	244,375	07/25/2012	07/25/2022
29206#-AC-1	Empire Southwest LLC Senior Note				2YE	5,000,000	101.4000	5,070,141	5,000,000	5,000,000	0	0	0	0	3.650	3.650	JJ	79,083	182,500	07/25/2012	07/25/2022
292102-A#-7	Empire State Realty OP, L.P. Sr. Unsecur				2	16,000,000	105.9400	16,950,879	16,000,000	16,000,000	0	0	0	0	4.180	4.180	MJSD	7,431	668,800	03/27/2015	03/27/2030
292102-A*-1	Empire State Realty OP, L.P. Sr. Unsecur				2	16,000,000	104.0300	16,645,451	16,000,000	16,000,000	0	0	0	0	3.930	3.930	MJSD	6,987	628,800	03/27/2015	03/27/2025
292102-A@-9	Empire State Realty OP, L.P. Sr. Unsecur				2	23,360,000	105.1600	24,564,438	23,360,000	23,360,000	0	0	0	0	4.090	4.111	MJSD	10,616	955,424	03/27/2015	03/29/2027
292102-B*-0	Empire State Realty OP, L.P. Sr Unsecure				2	7,725,000	105.1900	8,125,760	7,725,000	7,725,000	0	0	0	0	4.080	4.099	MJSD	7,880	315,180	12/22/2017	01/22/2028
292102-B@-8	Empire State Realty OP, L.P. Sr Unsecure				2	40,000,000	106.5800	42,633,082	40,000,000	40,000,000	0	0	0	0	4.260	4.260	MJSD	42,600	1,704,000	03/22/2018	03/22/2030
29250R-AP-1	ENBRIDGE ENERGY PARTNERS CORPORATE	LS			2FE	11,078,280	143.0800	12,877,309	9,000,000	10,721,014	0	(51,920)	0	0	7.500	5.790	AO	142,500	675,000	07/25/2011	04/15/2038
29250R-AU-0	ENBRIDGE ENERGY PARTNERS CORPORATE			2	2FE	4,266,365	102.9800	4,402,499	4,275,000	4,273,033	0	964	0	0	4.200	4.225	MS	52,868	179,550	09/06/2011	09/15/2021
29250R-AX-4	ENBRIDGE ENERGY PARTNERS CORPORATE	LS		2	2FE	2,150,624	149.4100	2,390,583	1,600,000	2,131,228	0	(10,239)	0	0	7.375	5.038	AO	24,911	118,000	01/22/2018	10/15/2045
29252B-AA-7	Enbridge Pipelines LLC Senior Note			4	1PL	16,953,295	102.7600	17,564,003	17,091,485	16,957,053	0	3,758	0	0	3.980	4.094	JD	1,890	680,241	02/28/2019	07/02/2040
29266M-AE-9	ENERGY EAST CORP NT NOTES				2FE	1,059,740	129.4800	1,294,764	1,000,000	1,040,586	0	(1,827)	0	0	6.750	6.302	MS	19,875	67,500	11/25/2003	09/15/2033
29273R-AJ-8	ENERGY TRANSFER PARTNERS LP CORPORATE				2FE	6,535,888	128.8300	7,742,725	6,010,000	6,465,116	0	(13,215)	0	0	7.500	6.759	JJ	225,375	450,750	04/27/2015	07/01/2038
29273R-AZ-2	ENERGY TRANSFER PARTNERS LP CORPORATE			2	2FE	1,141,458	110.7300	1,131,678	1,022,000	1,131,188	0	(2,394)	0	0	5.950	5.155	AO	15,202	60,809	04/27/2015	10/01/2043
29273R-BB-4	ENERGY TRANSFER PARTNERS LP			2	2FE	11,878,045	114.7700	11,476,613	10,000,000	10,842,860	0	(194,119)	0	0	7.600	5.149	FA	316,667	760,000	12/16/2013	02/01/2024
29273R-BC-2	ENERGY TRANSFER PARTNERS LP			2	2FE	24,904,747	131.4900	28,750,868	21,865,000	24,073,600	0	(160,701)	0	0	8.250	6.792	MN	230,494	1,803,863	12/16/2013	11/15/2029
29278N-AK-9	ENERGY TRANSFER PARTNERS LP CORPORATE				2FE	129,492	104.0000	130,002	125,000	127,305	0	(2,188)	0	0	7.500	5.071	AO	1,979	9,375	03/25/2019	10/15/2020
29336U-AB-3	ENLINK MIDSTREAM PARTNERS LP CORPORATE	LS		2	3FE	5,196,050	97.0000	4,850,258	5,000,000	5,132,378	0	(30,316)	0	0	4.400	3.679	AO	55,000	220,000	11/08/2017	04/01/2024
29364D-AS-9	ENTERGY ARKANSAS INC CORPORATE			2	1FE	10,256,028	106.1300	10,626,684	10,013,000	10,172,940	0	(35,297)	0	0	3.700	3.286	JD	30,873	370,481	06/27/2018	06/01/2024
29364N-AT-5	ENTERGY MISSISSIPPI INC CORPORATE			2	1FE	3,191,481	102.0700	3,164,055	3,100,000	3,189,675	0	(1,806)	0	0	2.850	2.457	JD	7,363	44,175	10/23/2019	06/01/2028
29364W-AS-7	ENTERGY LOUISIANA LLC CORPORATE			2	1FE	6,499,723	106.4700	6,941,682	6,520,000	6,511,341	0	2,073	0	0	4.050	4.088	MS	88,020	264,060	08/19/2013	09/01/2023
29364W-AV-0	ENTERGY LOUISIANA LLC CORPORATE			2	1FE	154,884	107.9500	161,926	150,000	152,805	0	(486)	0	0	4.950	4.530	JJ	3,424	7,425	04/27/2015	01/15/2045
29364W-AY-4	ENTERGY LOUISIANA LLC CORPORATE	LS		2	1FE	18,623,312	99.1400	19,061,241	19,226,000	18,764,216	0	62,048	0	0	2.400	2.788	AO	115,356	254,160	11/07/2019	10/01/2026
29364W-BB-3	ENTERGY LOUISIANA LLC CORPORATE			2	1FE	20,460,409	115.8200	23,375,316	20,183,000	20,453,541	0	(4,779)	0	0	4.200	4.119	MS	282,562	887,716	09/04/2018	09/01/2048
29366W-AA-4	ENTERGY MISSISSIPPI LLC CORPORATE			2	1FE	3,676,687	109.1200	4,064,900	3,725,000	3,677,068	0	381	0	0	3.850	3.924	JD	11,951	70,113	05/30/2019	06/01/2049
293791-AF-6	ENTERPRISE PRODUCTS OPER CORPORATE				2FE	19,728,080	136.0400	25,847,296	19,000,000	19,499,584	0	(23,789)	0	0	6.875	6.570	MS	435,417	1,306,250	05/18/2006	03/01/2033
293791-AP-4	ENTERPRISE PRODUCTS OPER CORPORATE				2FE	5,826,660	135.6600	8,139,349	6,000,000	5,868,669	0	4,780	0	0	6.650	6.884	AO	84,233	399,000	07/11/2006	10/15/2034
293791-AT-6	ENTERPRISE PRODUCTS OPER CORPORATE	LS			2FE	4,840,150	120.2200	6,011,164	5,000,000	4,884,935	0	4,540	0	0	5.750	5.982	MS	95,833	287,500	08/25/2005	03/01/2035
29379V-AG-8	ENTERPRISE PROD OPER L.P. CORPORATE				2FE	580,640	131.0500	602,836	460,000	579,035	0	(1,604)	0	0	6.125	4.188	AO	5,948	14,088	07/29/2019	10/15/2039
29379V-AT-0	ENTERPRISE PROD OPER L.P. CORPORATE				2FE	2,692,860	128.7100	2,856,091	2,219,000	2,635,379	0	(10,235)	0	0	5.950	4.554	FA	55,013	122,094	07/29/2019	02/01/2041
29379V-AV-5	ENTERPRISE PROD OPER L.P. CORPORATE				2FE	5,396,397	127.6600	5,679,791	4,449,000	5,261,887	0	(21,392)	0	0	5.700	4.399	FA	95,802	253,593	10/31/2012	02/15/2042
29379V-AW-3	ENTERPRISE PROD OPER L.P. CORPORATE	LS		2	2FE	5,350,350	115.8100	5,790,336	5,000,000	5,329,812	0	(8,703)	0	0	4.850	4.381	FA	91,611	242,500	07/28/2017	08/15/2042
29379V-AY-9	ENTERPRISE PROD OPER L.P. CORPORATE			2	2FE	5,889,723	109.9400	6,377,304	5,801,000	5,884,528	0	(2,364)	0	0	4.450	4.348	FA	97,521	235,895	03/05/2019	02/15/2043
29379V-BA-0	ENTERPRISE PROD OPER L.P. CORPORATE			2	2FE	27,052,319	115.7000	29,707,894	25,676,000	26,979,279	0	(31,032)	0	0	4.850	4.497	MS	366,668	1,245,286	03/01/2019	03/15/2044
29379V-BC-6	ENTERPRISE PROD OPER L.P. CORPORATE			2	2FE	3,121,001	119.8700	3,487,042	2,909,000	3,105,666	0	(4,174)	0	0	5.100	4.633	FA	56,047	122,859	03/01/2019	02/15/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29379V-BF-9	ENTERPRISE PROD OPER L.P. CORPORATE			2	2FE	2,660,452	115.3400	2,912,376	2,525,000	2,656,287	0	(1,418)	0	0	4.950	4.645	AO	26,386	124,988	04/09/2019	10/15/2054
29379V-BQ-5	ENTERPRISE PROD OPER L.P. CORPORATE			2	2FE	21,601,068	108.4700	24,823,278	22,884,000	21,626,468	0	20,692	0	0	4.250	4.600	FA	367,415	882,385	03/28/2019	02/15/2048
29379V-BU-6	ENTERPRISE PROD OPER L.P. CORPORATE	LS		2	2FE	21,636,062	117.8500	24,612,086	20,885,000	21,627,052	0	(8,716)	0	0	4.800	4.574	FA	417,700	587,553	05/01/2019	02/01/2049
29379V-BV-4	ENTERPRISE PROD OPER L.P. CORPORATE			2	2FE	824,629	102.8700	848,698	825,000	824,640	0	11	0	0	3.125	3.130	JJ	12,461	0	06/24/2019	07/31/2029
29379V-BW-2	ENTERPRISE PROD OPER L.P. CORPORATE	LS		2	2FE	6,355,447	107.9500	6,849,466	6,345,000	6,355,309	0	(139)	0	0	4.200	4.190	JJ	128,804	0	06/26/2019	01/31/2050
29444G-AJ-6	EQUITABLE COMPANIES INC DEBENTURES				2FE	13,994,702	122.6400	17,128,512	13,966,000	13,978,420	0	(1,284)	0	0	7.000	6.983	AO	244,405	977,620	05/21/1998	04/01/2028
29481#-AE-3	Ergon Inc Senior Unsecured Note			4	2PL	19,185,000	104.3000	20,009,135	19,185,000	19,185,000	0	0	0	0	4.530	4.554	FMAN	79,666	869,081	08/29/2018	08/28/2023
29481#-AF-0	Ergon Inc Senior Unsecured Note			4	2PL	32,960,000	104.7600	34,527,383	32,960,000	32,960,000	0	0	0	0	4.550	4.575	JAJO	337,428	1,124,760	01/10/2019	01/10/2024
29717P-B*-7	Essex Portfolio LP Senior Note				2	14,735,579	101.5700	14,911,553	14,680,887	14,722,797	0	(12,782)	0	0	4.270	4.046	AO	106,220	558,535	08/01/2019	04/30/2021
29736R-AF-7	ESTEE LAUDER COMPANIES INC. CORPORATE				1FE	153,991	105.8900	169,425	160,000	154,626	0	145	0	0	3.700	3.925	FA	2,236	5,920	04/27/2015	08/15/2042
29736R-AH-3	ESTEE LAUDER COMPANIES INC. CORPORATE	LS		2	1FE	9,642,685	99.8700	9,632,289	9,645,000	9,644,281	0	468	0	0	1.700	1.705	MN	23,228	163,965	05/05/2016	05/10/2021
29736R-AJ-9	ESTEE LAUDER COMPANIES INC. CORPORATE	LS		2	1FE	10,147,000	106.0300	10,603,355	10,000,000	10,113,228	0	(14,449)	0	0	3.150	2.968	MS	92,750	315,000	08/09/2017	03/15/2027
29736R-AK-6	ESTEE LAUDER COMPANIES INC. CORPORATE			2	1FE	22,272,377	116.7300	25,171,422	21,564,000	22,252,568	0	(14,349)	0	0	4.150	3.955	MS	263,500	894,906	08/24/2018	03/15/2047
29736R-AM-2	ESTEE LAUDER COMPANIES INC. CORPORATE			2	1FE	101,939	100.1600	100,162	100,000	101,936	0	(3)	0	0	3.125	3.025	JD	347	0	12/11/2019	12/01/2049
29736R-AP-5	ESTEE LAUDER COMPANIES INC. CORPORATE			2	1FE	1,386,644	99.9700	1,399,611	1,400,000	1,386,757	0	113	0	0	2.375	2.483	JD	3,694	0	11/19/2019	12/01/2029
30161N-AS-0	EXELON CORPORATION CORPORATE			2	2FE	1,106,103	119.6300	1,196,328	1,000,000	1,098,828	0	(2,132)	0	0	5.100	4.441	JD	2,267	51,000	05/19/2016	06/15/2045
30224P-AE-1	EXTENDED STAY AMERICA INC SR SUB NOTES				6*	28,619	1.0000	36,850	3,685,000	28,619	0	0	0	0	9.875	657.386	JD	0	0	10/27/2005	12/31/2020
30225V-A#-4	Extra Space Storage LP Senior Unsecured				2FE	12,700,000	99.8600	12,682,207	12,700,000	12,700,000	0	0	0	0	3.470	3.470	AO	100,379	0	10/09/2019	10/09/2029
30225V-A*-8	Extra Space Storage LP Senior Unsecured				2	35,140,000	103.7000	36,440,509	35,140,000	35,140,000	0	0	0	0	3.950	3.950	MS	462,677	1,388,030	08/24/2017	08/24/2027
30231G-AN-2	EXXON MOBIL CORPORATION CORPORATE	LS		2	1FE	8,965,519	107.3300	10,432,073	9,720,000	9,027,826	0	15,636	0	0	3.567	4.019	MS	110,755	346,712	12/07/2015	03/06/2045
30231G-AT-9	EXXON MOBIL CORPORATION CORPORATE	LS		2	1FE	11,045,747	104.9100	11,524,159	10,985,000	11,040,111	0	(5,636)	0	0	3.043	2.950	MS	111,425	167,137	04/26/2019	03/01/2026
30231G-AW-2	EXXON MOBIL CORPORATION CORPORATE	LS		2	1FE	7,324,200	117.1200	8,432,543	7,200,000	7,316,693	0	(2,572)	0	0	4.114	4.012	MS	98,736	296,208	12/07/2016	03/01/2046
30231G-BA-9	EXXON MOBIL CORPORATION CORP FLOATER				1FE	43,000,000	100.5000	43,213,500	43,000,000	43,000,000	0	0	0	0	2.234	2.498	FMAN	117,416	280,512	08/13/2019	08/16/2022
30231G-BB-7	EXXON MOBIL CORPORATION CORPORATE				1FE	20,000,000	100.6100	20,121,792	20,000,000	20,000,000	0	0	0	0	1.902	1.902	FA	142,650	0	08/13/2019	08/16/2022
30250B-AQ-9	FMR LLC BONDS 144A	LS			1FE	14,087,125	138.9700	18,760,849	13,500,000	13,831,544	0	(23,861)	0	0	7.570	7.206	JD	45,420	1,021,950	04/11/2001	06/15/2029
30251B-AC-2	FMR LLC CORPORATE	LS			1FE	858,141	144.6200	921,242	637,000	833,390	0	(5,714)	0	0	6.500	4.261	JD	1,955	41,405	04/27/2015	12/14/2040
30278@-AR-1	FMT Heavy Oil Transportation Senior Secu			4	4	36,761,719	105.2800	38,702,233	36,761,719	36,761,719	0	0	0	0	5.680	5.746	MON	174,005	1,931,461	12/28/2018	12/28/2028
311900-A#-1	FASTENAL COMPANY Senior Unsecured Note				1	1,400,000	103.1800	1,444,565	1,400,000	1,400,000	0	0	0	0	3.220	3.233	JAJO	8,891	45,080	03/01/2017	03/01/2024
31428X-AU-0	FedEx Corporation CORPORATE				2FE	9,339,800	97.7200	9,771,995	10,000,000	9,420,396	0	13,848	0	0	4.100	4.504	AO	86,556	410,000	06/04/2013	04/15/2043
31428X-AW-6	FedEx Corporation CORPORATE				2FE	3,052,427	110.5500	3,031,231	2,742,000	3,026,203	0	(6,619)	0	0	5.100	4.395	JJ	64,483	139,842	04/01/2016	01/15/2044
31428X-BB-1	FedEx Corporation CORPORATE				2FE	9,784,811	97.3200	10,599,743	10,892,000	9,864,763	0	20,802	0	0	4.100	4.745	FA	186,072	446,572	11/17/2015	02/01/2045
31428X-BE-5	FedEx Corporation CORPORATE			2	2FE	45,302,200	106.1400	48,542,328	45,733,000	45,332,463	0	7,514	0	0	4.750	4.809	MN	277,574	2,172,318	02/08/2016	11/15/2045
31428X-BG-0	FedEx Corporation CORPORATE			2	2FE	6,594,138	103.0700	6,370,648	6,181,000	6,565,488	0	(8,234)	0	0	4.550	4.154	AO	70,309	281,236	04/27/2016	04/01/2046
31428X-BQ-8	FedEx Corporation CORPORATE			2	2FE	2,180,890	96.0500	2,103,441	2,190,000	2,181,156	0	164	0	0	4.050	4.074	FA	33,507	88,695	01/29/2018	02/15/2048
31428X-BS-4	FedEx Corporation CORPORATE			2	2FE	15,451,842	109.5500	17,051,464	15,565,000	15,452,735	0	1,703	0	0	4.950	4.997	AO	158,374	770,468	10/15/2018	10/17/2048
315292-AR-3	FERRELLGAS LP/FINANCE CORPORATE			2	5FE	5,053,878	84.1200	5,047,298	6,000,000	5,053,878	0	44,790	501,287	0	6.750	9.013	JD	18,000	405,000	07/06/2016	06/15/2023
31620M-AP-1	Fidelity National Information CORPORATE			2	2FE	9,256,364	101.1600	9,192,977	9,088,000	9,115,563	0	(38,216)	0	0	3.625	3.185	AO	69,548	329,440	03/01/2016	10/15/2020
31620M-AQ-9	Fidelity National Information CORPORATE	LS		2	2FE	17,593,539	106.1400	18,292,671	17,235,000	17,387,316	0	(54,127)	0	0	4.500	4.140	AO	163,733	775,575	12/10/2015	10/15/2022
316773-CH-1	FIFTH THIRD BANCORP CORPORATE				2FE	1,759,058	154.8600	1,815,707	1,172,500	1,683,430	0	(17,565)	0	0	8.250	4.666	MS	32,244	96,731	04/27/2015	03/01/2038
316773-CV-0	FIFTH THIRD BANCORP CORPORATE	LS		2	2FE	2,014,340	110.1200	2,202,441	2,000,000	2,013,087	0	(1,253)	0	0	3.950	3.855	MS	23,481	79,000	01/31/2019	03/14/2028
31677A-AB-0	5TH 3RD BK MONEY MARKET			2	2FE	33,845,832	106.4900	33,868,028	31,805,000	33,788,219	0	(57,613)	0	0	3.850	2.734	MS	360,545	0	10/18/2019	03/15/2026
31677Q-BC-2	FIFTH THIRD BK CINCINNATI Corporate Publ			2	1FE	10,452,800	101.4700	10,146,979	10,000,000	10,157,493	0	(92,173)	0	0	2.875	1.910	AO	71,875	287,500	09/20/2016	10/01/2021
31677Q-BG-3	FIFTH THIRD BK CINCINNATI CORPORATE			2	1FE	5,079,100	100.5000	5,025,249	5,000,000	5,023,960	0	(17,096)	0	0	2.250	1.894	JD	5,313	112,500	09/09/2016	06/14/2021
31677Q-BM-0	FIFTH THIRD BK CINCINNATI BANK NOTE	LS		2	1FE	5,042,600	108.7200	5,435,884	5,000,000	5,034,946	0	(5,784)	0	0	3.950	3.804	JJ	83,938	198,597	08/28/2018	07/28/2025
32485*-AD-9	Catalyst Old River Hydroelectr SRNT			4	2PL	5,320,131	103.0400	5,374,610	5,216,229	5,217,416	0	(8,546)	0	0	12.480	12.194	MN	108,498	650,985	07/01/2001	05/01/2020
337358-BA-2	FIRST UNION CORP SUB DEBENTURES				1FE	11,126,678	140.3500	14,456,025	10,300,000	10,872,619	0	(20,672)	0	0	7.500	6.904	AO	163,083	772,500	11/21/1995	04/15/2035
337358-BD-6	FIRST UNION CORP SUB DEBENTURES				1FE	4,061,381	129.5100	5,005,600	3,865,000	4,004,342	0	(5,111)	0	0	6.550	6.188	AO	53,444	253,158	05/17/2002	10/15/2035
337738-AL-2	FISERV INC CORPORATE				2FE	18,586,777	103.9600	19,388,954	18,650,000	18,638,420	0	7,231	0	0	4.750	4.793	JD	39,372	885,875	06/06/2011	06/15/2021
337932-AC-1	FIRSTENERGY CORP NOTES				2FE	22,915,643	141.0200	29,966,157	21,250,000	22,333,995	0	(60,120)	0	0	7.375	6.734	MN	200,252	1,567,188	05/18/2006	11/15/2031
000000-00-0	540 Commercial NMTC Investment Leveraged				1Z	9,376,234	100.0000	9,752,141	9,752,141	9,423,081	0	30,057	0	0	5.000	5.550	MON	1,354	487,607	06/01/2018	10/11/2027
338915-AH-4	FLEETBOSTON FINL CORP SUB DEBENTURES				2FE	5,550,209	122.9500	6,029,315	4,904,000	5,224,156	0	(30,444)	0	0	6.875	5.845	JJ	155,464	337,150	02/04/2004	01/15/2028
338915-AM-3	FLEETBOSTON FINL CORP SUB DEBENTURES				2FE	27,482,099	121.8000	33,493,941	27,500,000	27,490,947	0	672	0	0	6.700	6.705	JJ	849,597	1,842,500	09/25/2000	07/15/2028
340711-AW-0	Florida Gas Transmission CORPORATE			2	2FE	1,227,233	108.3000	1,332,139	1,230,000	1,228,300	0	263	0	0	4.350	4.378	JJ	24,672	53,505	07/07/2015	07/15/2025
341081-EP-8	FLORIDA POWER & LIGHT 1ST MORTGAGE				1FE	8,264,423	127.9600	9,718,878	7,595,000	8,064,191	0	(24,556)	0	0	5.850	5.193	FA	185,128	444,308	10/06/2009	02/01/2033
341081-EQ-6	FLORIDA POWER & LIGHT 1ST MORTGAGE				1FE	6,508,810	130.9000	9,162,666	7,000,000	6,650,554	0	14,946	0	0	5.625	6.155	AO	98,438	393,750	07/11/2006	04/01/2034
341081-ER-4	FLORIDA POWER & LIGHT CORPORATE				1FE	11,551,923	133.7600	15,167,821	11,340,000	11,503,012	0	(8,556)	0	0	5.950	5.788	AO	168,683	674,730	04/27/2015	10/01/2033
341081-ES-2	FLORIDA POWER & LIGHT CORPORATE				1FE	4,986,200	126.8300	6,341,622	5,000,000	4,990,191	0	392	0	0	5.650	5.669	FA	117,708	282,500	01/26/2004	02/01/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
341081-ET-0	FLORIDA POWER & LIGHT CORPORATE				1FE	339,769	123.9700	355,797	287,000	330,664	0	(2,078)	0	0	4.950	3.651	JD	1,184	14,207	04/27/2015	06/01/2035
341081-EU-7	FLORIDA POWER & LIGHT CORP				1FE	7,562,499	125.3500	9,629,495	7,682,000	7,611,132	0	1,273	0	0	5.400	5.469	MS	138,276	414,828	04/27/2015	09/01/2035
341081-EV-5	FLORIDA POWER & LIGHT CORPORATE				1FE	607,220	133.1600	665,779	500,000	596,015	0	(3,826)	0	0	5.650	4.078	FA	11,771	28,250	12/07/2016	02/01/2037
341081-FA-0	FLORIDA POWER & LIGHT CORPORATE				1FE	31,033,910	139.3700	41,393,892	29,700,000	30,754,710	0	(38,615)	0	0	5.950	5.616	FA	736,313	1,767,150	04/27/2015	02/01/2038
341081-FB-8	FLORIDA POWER & LIGHT CORPORATE				1FE	14,270,660	140.7100	16,479,527	11,712,000	13,897,910	0	(70,316)	0	0	5.960	4.499	AO	174,509	698,035	04/27/2015	04/01/2039
341081-FC-6	FLORIDA POWER & LIGHT CORPORATE				1FE	22,754,395	135.6000	28,009,052	20,655,000	22,398,018	0	(52,536)	0	0	5.690	5.004	MS	391,756	1,175,270	04/27/2015	03/01/2040
341081-FD-4	FLORIDA POWER & LIGHT CORPORATE			2	1FE	16,548,084	129.2600	20,982,330	16,232,000	16,511,093	0	(8,663)	0	0	5.250	5.107	FA	355,075	852,180	12/07/2016	02/01/2041
341081-FE-2	FLORIDA POWER & LIGHT CORPORATE			2	1FE	16,845,687	125.9400	19,087,682	15,156,000	16,578,668	0	(43,183)	0	0	5.125	4.417	JD	64,729	776,745	02/11/2013	06/01/2041
341081-FF-9	FLORIDA POWER & LIGHT CORPORATE			2	1FE	14,165,038	114.4000	16,045,902	14,026,000	14,136,680	0	(3,558)	0	0	4.125	4.067	FA	241,072	578,573	10/05/2015	02/01/2042
341081-FG-7	FLORIDA POWER & LIGHT CORPORATE	LS		2	1FE	26,991,594	113.7200	30,625,118	26,931,000	26,998,836	0	(3,368)	0	0	4.050	4.027	JD	90,892	1,090,706	10/17/2016	06/01/2042
341081-FH-5	FLORIDA POWER & LIGHT CORPORATE	LS		2	1FE	9,753,500	109.8400	10,984,406	10,000,000	9,788,132	0	5,591	0	0	3.800	3.941	JD	16,889	380,000	02/05/2013	12/15/2042
341081-FL-6	FLORIDA POWER & LIGHT CORPORATE	LS		2	1FE	3,017,373	115.0900	3,452,812	3,000,000	3,017,450	0	(425)	0	0	4.050	4.012	AO	30,375	121,500	01/03/2019	10/01/2044
341081-FP-7	FLORIDA POWER & LIGHT CORPORATE			2	1FE	6,497,832	109.6500	7,409,917	6,758,000	6,504,588	0	4,929	0	0	3.700	3.922	JD	20,837	250,046	08/22/2018	12/01/2047
341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE			2	1FE	14,665,293	113.9900	16,639,689	14,598,000	14,663,115	0	(1,315)	0	0	3.950	3.923	MS	192,207	576,621	08/23/2018	03/01/2048
341081-FR-3	FLORIDA POWER & LIGHT CORPORATE			2	1FE	885,000	116.9300	876,977	750,000	884,499	0	(501)	0	0	4.125	3.154	JD	2,578	15,469	10/30/2019	06/01/2048
341081-FX-0	FLORIDA POWER & LIGHT CORPORATE	LS		2	1FE	3,303,820	100.7300	3,349,166	3,325,000	3,303,847	0	27	0	0	3.150	3.183	AO	31,421	0	09/10/2019	10/01/2049
341099-CB-3	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE				1FE	24,106,290	128.6800	30,883,131	24,000,000	24,066,854	0	(3,437)	0	0	5.900	5.868	MS	472,000	1,416,000	02/27/2003	03/01/2033
341099-CH-0	DUKE ENERGY FLORIDA LLC CORPORATE				1FE	5,907,484	139.5800	8,032,969	5,755,000	5,875,604	0	(3,812)	0	0	6.350	6.151	MS	107,603	365,443	03/06/2009	09/15/2037
341099-CL-1	DUKE ENERGY FLORIDA LLC CORPORATE	LS			1FE	22,856,749	144.1700	29,697,884	20,599,000	22,394,445	0	(56,509)	0	0	6.400	5.624	JD	58,593	1,318,336	09/10/2009	06/15/2038
344898-AD-9	Football Club Term Notes 2019 Senior Sec				1Z	1,125,000	101.6600	1,143,654	1,125,000	1,125,000	0	0	0	0	3.480	3.480	OCT	9,244	0	10/08/2019	10/05/2034
345370-BR-0	FORD MOTOR CO CORPORATE				3FE	1,758,704	114.4400	1,373,242	1,200,000	1,717,038	0	(9,642)	0	0	7.400	4.590	MN	14,800	88,800	04/27/2015	11/01/2046
345370-CA-6	FORD MOTOR CO NOTES	LS		4	3FE	1,184,750	118.8500	5,632,175	4,739,000	1,324,031	0	34,608	0	0	7.450	29.829	JJ	161,817	353,056	12/21/2005	07/16/2031
345370-CQ-1	FORD MOTOR CO CORPORATE				2FE	2,141,114	88.9100	1,751,601	1,970,000	2,124,257	0	(3,905)	0	0	4.750	4.215	JJ	43,148	93,575	04/27/2015	01/15/2043
345397-VU-4	FORD MOTOR CREDIT CO LLC CORPORATE				3FE	7,148,887	104.6800	6,672,027	6,374,000	6,607,573	0	(140,968)	0	0	5.875	3.478	FA	154,990	374,473	12/10/2015	08/02/2021
345397-XK-4	FORD MOTOR CREDIT CO LLC CORPORATE				2FE	2,228,130	100.4000	2,259,076	2,250,000	2,246,859	0	5,095	0	0	3.157	3.394	FA	29,005	71,033	02/17/2016	08/04/2020
34959J-AH-1	FORTIVE CORP CORPORATE			2	2FE	78,353	103.5500	77,660	75,000	78,184	0	(69)	0	0	4.300	4.035	JD	143	3,225	06/20/2017	06/15/2046
35671D-BC-8	FREEPORT-MCMORAN INC CORPORATE			2	3FE	3,701,959	103.5800	4,759,325	4,595,000	3,751,200	0	10,763	0	0	5.450	6.979	MS	73,737	250,428	12/07/2015	03/15/2043
35802X-AH-6	FRESENIUS MEDICAL CARE US FINA CORPORATE			2	2FE	3,325,000	100.9400	3,356,275	3,325,000	3,325,000	0	0	0	0	4.125	4.125	AO	28,955	137,156	10/24/2014	10/15/2020
35851*-AA-4	Frnds of Marion P Thms Chtr Sc Senior De			4	5	8,638,962	101.2600	8,671,372	8,563,024	8,577,699	0	(39,737)	0	0	7.000	6.547	JAJO	153,183	607,737	06/01/2018	05/30/2020
36389*-AP-0	E J Gallo Winery SRNT			4	1	15,600,131	101.8200	15,272,675	14,999,999	15,214,186	0	(293,436)	0	0	7.960	3.912	MN	162,517	1,190,683	05/01/2018	05/11/2020
36389*-AQ-8	E J Gallo Winery SRNT			4	1	4,005,000	111.4800	4,464,775	4,005,000	4,005,000	0	0	0	0	7.560	7.631	FMAN	41,211	301,937	08/11/1995	08/11/2023
36389*-AR-6	E J Gallo Winery SRNT			4	1	44,500,000	115.0900	51,213,348	44,500,000	44,500,000	0	0	0	0	6.860	6.917	JAJO	763,175	3,052,700	03/31/1998	04/01/2026
36389*-AS-4	E J Gallo Winery SRNT				1	50,000,000	114.9500	57,472,776	50,000,000	50,000,000	0	0	0	0	6.800	6.858	JAJO	850,000	3,400,000	06/10/1998	04/01/2024
36389*-AT-2	E J Gallo Winery Senior Note			4	1	100,000,000	119.5000	119,503,920	100,000,000	100,000,000	0	0	0	0	6.750	6.806	JAJO	1,162,500	6,750,000	01/29/1999	01/29/2027
364725-BB-6	TEGNA INC CORPORATE	LS			3FE	8,217,125	100.2700	8,122,009	8,100,000	8,100,066	0	(52,480)	0	0	4.875	3.922	MN	50,456	394,875	06/20/2018	09/15/2021
364725-BE-0	TEGNA INC CORPORATE	LS		2	3FE	2,959,941	103.1500	2,928,374	2,839,000	2,874,216	0	(18,373)	0	0	6.375	5.630	AO	38,208	180,986	10/16/2014	10/15/2023
36714#-AA-5	The Gas Company, LLC Senior Secured Note				2	18,000,000	102.0600	18,370,346	18,000,000	18,000,000	0	0	0	0	4.220	4.220	FA	301,730	759,600	08/08/2012	08/08/2022
36734*-AA-5	Gate Technologies LLC Senior Term Loan			4	6Z	1	0.0000	2	1,725,000	1	0	0	0	0	10.000	2,619.840	JAJO	0	0	04/10/2012	04/09/2022
36803R-AA-1	Gator Power II Holdings, LLC Senior Secu				2PL	3,860,000	100.8200	3,891,475	3,860,000	3,860,000	0	0	0	0	4.080	4.079	MN	20,123	157,488	09/24/2015	11/02/2020
368710-AC-3	GENENTECH INC CORPORATE				1FE	2,364,490	127.8000	3,194,937	2,500,000	2,402,902	0	3,827	0	0	5.250	5.628	JJ	60,521	131,250	12/15/2005	07/15/2035
369550-AZ-1	GENERAL DYNAMICS CORP CORPORATE	LS		2	1FE	925,850	102.5700	1,025,720	1,000,000	932,937	0	7,087	0	0	2.625	3.611	MN	3,354	26,250	01/07/2019	11/15/2027
369550-BB-3	GENERAL DYNAMICS CORP CORP FLOATER				1FE	25,650,000	100.0800	25,669,848	25,650,000	25,650,000	0	0	0	0	2.191	2.646	FMAN	78,041	725,310	05/08/2018	05/11/2020
369550-BC-1	GENERAL DYNAMICS CORP CORPORATE	LS		2	1FE	23,057,247	110.1300	25,253,717	22,930,000	23,045,557	0	(11,831)	0	0	3.750	3.677	MN	109,873	859,875	01/07/2019	05/15/2028
369550-BF-4	GENERAL DYNAMICS CORP CORP FLOATER				1FE	25,000,000	100.2700	25,068,432	25,000,000	25,000,000	0	0	0	0	2.281	2.736	FMAN	79,189	729,679	05/08/2018	05/11/2021
369550-BG-2	GENERAL DYNAMICS CORP CORPORATE			2	1FE	28,533,296	107.1000	30,485,500	28,465,000	28,523,139	0	(10,184)	0	0	3.500	3.454	MN	127,302	996,275	01/11/2019	05/15/2025
369604-BH-5	GENERAL ELECTRIC CO CORPORATE	LS			2FE	28,178,281	109.8500	31,031,597	28,250,000	28,188,253	0	1,129	0	0	4.500	4.514	MS	388,438	1,271,250	01/04/2016	03/11/2044
36962G-3A-0	GENERAL ELEC CAP CORP CORPORATE				2FE	659,165	123.7100	597,526	483,000	633,147	0	(5,948)	0	0	6.150	3.726	FA	11,882	29,705	04/27/2015	08/07/2037
36962G-3P-7	GENERAL ELEC CAP CORP CORPORATE	LS			2FE	3,090,326	120.9500	2,806,020	2,320,000	2,979,532	0	(25,333)	0	0	5.875	3.701	JJ	63,228	136,300	04/27/2015	01/14/2038
36962G-XZ-2	GENERAL ELEC CAP CORP NOTES				2FE	31,632,018	128.3600	39,093,186	30,455,000	31,218,292	0	(43,021)	0	0	6.750	6.441	MS	605,293	2,055,713	11/20/2006	03/15/2032
370334-BJ-2	GENERAL MILLS INC CORPORATE				2FE	11,509,080	124.6800	13,715,261	11,000,000	11,421,474	0	(11,504)	0	0	5.400	5.096	JD	26,400	594,000	07/28/2010	06/15/2040
370334-BP-8	GENERAL MILLS INC CORPORATE			2	2FE	2,317,871	107.0700	2,462,651	2,300,000	2,315,412	0	(410)	0	0	4.150	4.104	FA	36,059	95,450	03/01/2013	02/15/2043
370334-CJ-1	GENERAL MILLS INC CORPORATE	LS		2	2FE	38,288,044	119.9900	43,543,575	36,289,000	38,272,069	0	(17,165)	0	0	4.700	4.355	AO	350,592	970,292	07/11/2019	04/17/2048
37045X-AL-0	GENERAL MOTORS FINANCIAL CO IN				2FE	990,940	105.1700	1,051,668	1,000,000	995,458	0	1,212	0	0	4.250	4.395	MN	5,431	42,500	01/08/2016	05/15/2023
37045X-AQ-9	GENERAL MOTORS FINANCIAL CO IN CORPORATE				2FE	16,702,676	103.5600	16,953,956	16,371,000	16,477,946	0	(58,938)	0	0	4.375	3.978	MS	190,995	716,231	12/10/2015	09/25/2021
37045X-AW-6	GENERAL MOTORS FINANCIAL CO IN CORPORATE			2	2FE	671,279	102.3200	716,217	700,000	688,750	0	4,606	0	0	3.450	4.196	AO	5,434	24,150	12/15/2015	04/10/2022
372460-B#-1	Genuine Parts Company Senior Note				2	49,871,450	101.0900	50,415,256	49,873,077	49,872,197	0	204	0	0	3.240	2.990	JD	130,169	1,615,888	04/01/2016	12/04/2023
373298-BU-1	GEORGIA PACIFIC LLC NOTES				1FE	10,838,122	155.8700	17,246,918	11,065,000	10,914,100	0	4,907	0	0	8.875	9.048	MN	125,480	982,019	04/01/2016	05/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
37331N-AB-7	GEORGIA-PACIFIC LLC CORPORATE				1FE	2,454,385	102.6700	2,152,978	2,097,000	2,139,943	0	(50,300)	0	0	5.400	2.890	MN	18,873	113,238	03/18/2013	11/01/2020
37331N-AD-3	GEORGIA-PACIFIC LLC CORPORATE			2	1FE	4,999,850	104.4500	5,222,601	5,000,000	4,999,929	0	2	0	0	3.734	3.734	JJ	86,089	186,700	06/18/2013	07/15/2023
373334-GC-9	GEORGIA POWER COMPANY CORPORATE				2FE	4,913,400	117.8900	5,894,395	5,000,000	4,933,662	0	2,201	0	0	5.650	5.772	MS	94,167	282,500	04/30/2007	03/01/2037
373334-JN-2	GEORGIA POWER COMPANY CORPORATE				2FE	13,449,780	122.8600	16,586,824	13,500,000	13,458,056	0	1,132	0	0	5.950	5.977	FA	334,688	803,250	02/04/2009	02/01/2039
373334-JR-3	GEORGIA POWER COMPANY CORPORATE				2FE	2,541,354	116.4600	2,911,475	2,500,000	2,538,069	0	(1,064)	0	0	5.400	5.275	JD	11,250	135,000	12/07/2015	06/01/2040
373334-KA-8	GEORGIA POWER COMPANY CORPORATE				2FE	8,403,153	108.8400	9,599,992	8,820,000	8,442,458	0	8,723	0	0	4.300	4.599	MS	111,671	379,260	12/07/2015	03/15/2043
373334-KG-5	GEORGIA POWER COMPANY CORPORATE				1FE	19,990,400	99.9900	19,997,491	20,000,000	19,998,717	0	2,862	0	0	2.000	2.016	MS	101,111	400,000	02/28/2017	03/30/2020
37362@-AA-0	Georgia Trans First Mortgage Oblig Serie			4	1	6,393,644	112.1100	6,173,332	5,506,667	6,028,761	0	(52,728)	0	0	5.590	3.401	MJSD	855	307,867	09/02/2014	06/30/2030
374297-A*-0	Getty Realty Corp New Senior Unsecured				2FE	20,649,521	106.4300	21,981,058	20,652,988	20,651,167	0	473	0	0	5.350	5.388	FMAN	110,493	1,104,935	04/01/2016	06/02/2023
374297-A@-8	Getty Realty Corp New Senior Unsecured N				2FE	20,500,000	106.0500	21,739,817	20,500,000	20,500,000	0	0	0	0	4.750	4.750	FMAN	97,375	973,750	02/21/2017	02/25/2025
374297-B@-7	Getty Realty Corp New Sr. Unsecured				2FE	11,300,000	98.0800	11,082,933	11,300,000	11,300,000	0	0	0	0	3.520	3.535	FMAN	39,776	80,657	09/12/2019	09/12/2029
37447#-AJ-8	Giant Eagle Inc Series 2010A Senior Note				2PL	12,634,205	101.0400	12,629,646	12,500,000	12,558,328	0	(75,877)	0	0	5.010	4.052	JD	1,740	626,250	05/01/2019	06/30/2020
375558-AS-2	GILEAD SCIENCES INC CORPORATE			2	1FE	8,665,400	132.0100	9,768,536	7,400,000	8,510,559	0	(30,165)	0	0	5.650	4.546	JD	34,842	418,100	04/16/2014	12/01/2041
375558-AX-1	GILEAD SCIENCES INC CORPORATE			2	1FE	219,027	120.8000	241,593	200,000	217,519	0	(423)	0	0	4.800	4.212	AO	2,400	9,600	04/01/2016	04/01/2044
375558-BD-4	GILEAD SCIENCES INC CORPORATE	LS		2	1FE	1,525,902	120.2000	1,802,926	1,500,000	1,524,056	0	(482)	0	0	4.750	4.642	MS	23,750	71,250	12/07/2015	03/01/2046
375558-BG-7	GILEAD SCIENCES INC CORPORATE			2	1FE	1,691,726	119.2200	1,979,042	1,660,000	1,687,028	0	(1,230)	0	0	4.600	4.451	MS	25,453	76,360	12/07/2015	09/01/2035
377372-AB-3	GLAXOSMITHKLINE CAP INC CORPORATE	LS			1FE	5,094,665	128.7300	6,616,754	5,140,000	5,107,165	0	1,468	0	0	5.375	5.439	AO	58,325	276,275	01/13/2009	04/15/2034
377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIGN	LS			1FE	88,369,257	144.3700	115,514,084	80,014,000	87,016,621	0	(268,532)	0	0	6.375	5.545	MN	651,781	5,100,893	12/07/2016	05/15/2038
377372-AJ-6	GLAXOSMITHKLINE CAP INC CORPORATE				1FE	217,546	117.2400	240,341	205,000	216,249	0	(296)	0	0	4.200	3.840	MS	2,463	8,610	04/27/2015	03/18/2043
37940X-AA-0	GLOBAL PAYMENTS INC CORPORATE			2	2FE	4,090,159	100.6000	4,109,467	4,085,000	4,089,782	0	(377)	0	0	2.650	2.625	FA	41,196	0	08/19/2019	02/15/2025
379463-A@-1	Global Water Resources, Inc. Senior Secu			4	2PL	5,000,000	107.3200	5,365,742	5,000,000	5,000,000	0	0	0	0	4.580	4.580	JD	10,178	229,000	06/24/2016	06/16/2036
38119#-AC-8	Golden Spread Elec Coop Inc. Senior Secu			4	1	26,830,806	106.1700	27,084,246	25,511,309	26,367,264	0	(69,560)	0	0	4.350	3.727	FA	437,816	1,109,742	09/02/2014	08/10/2031
38119#-AD-6	Golden Spread Elec Coop Inc. Senior Secu			4	1	31,264,420	111.4000	34,826,852	31,264,420	31,264,420	0	0	0	0	4.950	4.949	FA	610,556	1,547,589	08/11/2011	08/10/2041
38119#-AE-4	Golden Spread Elec Coop Inc. Sr. Secured			4	1	2,644,701	100.5500	2,751,282	2,736,285	2,653,711	0	2,574	0	0	3.820	4.110	MS	30,487	104,526	03/15/2016	03/16/2045
38141E-C3-1	GOLDMAN SACHS CORPORATE			2	1FE	35,600,984	120.5900	40,339,717	33,452,000	35,455,512	0	(46,997)	0	0	4.800	4.392	JJ	771,626	1,605,696	06/30/2017	07/08/2044
38141G-FD-1	GOLDMAN SACHS GROUP INC CORPORATE				2FE	7,248,143	138.5600	7,782,969	5,617,000	7,030,904	0	(50,381)	0	0	6.750	4.651	AO	94,787	379,148	04/27/2015	10/01/2037
38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE				1FE	31,633,505	140.5900	34,309,202	24,404,000	31,256,782	0	(158,292)	0	0	6.250	4.223	FA	635,521	1,228,375	06/19/2019	02/01/2041
38141G-GQ-1	GOLDMAN SACHS GROUP INC CORPORATE	LS			1FE	7,495,950	104.9500	7,871,153	7,500,000	7,498,900	0	466	0	0	5.250	5.257	JJ	168,438	393,750	07/22/2011	07/27/2021
38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	LS		2	1FE	125,207,956	122.3800	139,393,217	113,897,000	124,470,919	0	(234,600)	0	0	4.750	4.152	AO	1,051,965	5,410,108	03/05/2018	10/21/2045
38143Y-AC-7	GOLDMAN SACHS CORPORATE				2FE	20,938,260	133.4800	28,029,968	21,000,000	20,951,384	0	1,559	0	0	6.450	6.472	MN	225,750	1,354,500	04/10/2006	05/01/2036
38148L-AF-3	GOLDMAN SACHS GROUP INC/THE CORPORATE	LS			2FE	1,483,448	123.1800	1,847,625	1,500,000	1,484,481	0	287	0	0	5.150	5.224	MN	8,369	77,250	12/07/2015	05/22/2045
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE CORP FLOATER			2	1FE	5,448,864	108.7300	5,849,562	5,380,000	5,441,908	0	(4,687)	0	0	4.017	3.900	AO	36,619	216,115	01/17/2018	10/31/2038
382388-AL-0	GOODRICH CORP CORPORATE				2FE	1,146,690	130.6400	1,306,424	1,000,000	1,113,212	0	(3,349)	0	0	7.000	5.973	AO	14,778	70,000	08/09/2005	04/15/2038
382388-AU-0	GOODRICH CORP				2FE	20,136,868	128.4600	27,035,810	21,046,000	20,311,450	0	21,753	0	0	6.800	7.159	JJ	715,564	1,431,128	10/28/2008	07/01/2036
38238Q-AH-9	GOODRICH CORP BOND				2FE	2,227,820	119.6200	2,392,310	2,000,000	2,093,796	0	(12,925)	0	0	7.280	6.306	AO	30,738	145,600	03/25/2004	11/07/2025
38238Q-AL-0	GOODRICH CORP BOND				2FE	11,044,959	125.0800	13,283,516	10,620,000	10,835,260	0	(20,367)	0	0	7.100	6.761	MN	96,347	754,020	03/25/2004	11/15/2027
382550-BF-7	GOODYEAR TIRE & RUBR CO CORPORATE	LS		2	3FE	1,825,000	103.9700	1,897,373	1,825,000	1,825,000	0	0	0	0	5.000	4.998	MN	7,858	91,250	05/10/2016	05/31/2026
384109-B@-2	Graco Inc Senior Note				2	12,650,000	107.3600	13,580,852	12,650,000	12,650,000	0	0	0	0	5.010	5.010	MJSD	35,209	633,765	03/11/2011	03/11/2023
384109-C*-3	Graco Inc Senior Note				2	11,901,165	114.8000	13,116,076	11,425,000	11,746,396	0	(42,805)	0	0	5.350	4.860	MJSD	33,958	611,238	03/15/2016	07/26/2026
38479*-AN-2	Grain Processing Corporation Series I Se			4	2	8,173,696	102.9900	7,441,231	7,225,000	7,361,172	0	(92,810)	0	0	7.180	6.174	MJSD	23,056	541,333	11/01/2017	09/15/2020
38479*-AP-7	Grain Processing Corporation Senior Note			4	2	7,500,000	106.6900	8,001,754	7,500,000	7,500,000	0	0	0	0	5.000	5.031	FMAN	47,917	398,438	05/22/2014	08/15/2025
38479*-AQ-5	Grain Processing Corporation Senior Note			4	2	4,450,000	110.3800	4,911,691	4,450,000	4,450,000	0	0	0	0	5.970	6.014	MJSD	11,807	279,571	05/22/2014	12/15/2026
38479*-AT-9	Grain Processing Corporation Senior Unse			4	2	1,000,000	107.3100	1,073,115	1,000,000	1,000,000	0	0	0	0	4.380	4.404	MJSD	1,947	46,925	02/27/2018	03/15/2029
384802-AB-0	WW GRAINGER INC CORPORATE	LS		2	1FE	21,989,824	119.6000	25,241,621	21,105,000	21,920,875	0	(18,459)	0	0	4.600	4.342	JD	43,148	970,830	04/08/2016	06/15/2045
384802-AC-8	WW GRAINGER INC CORPORATE			2	1FE	20,132,569	103.7200	21,024,077	20,270,000	20,141,491	0	2,785	0	0	3.750	3.788	MN	97,127	760,125	05/09/2016	05/15/2046
386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUARNT				1FE	17,532,370	151.0600	24,213,210	16,029,000	17,188,589	0	(46,762)	0	0	7.450	6.663	AO	252,101	1,194,161	04/01/2016	04/15/2035
38807#-AA-9	Grant County Wind, LLC Senior Note			4	3PL	7,128,755	110.6800	7,890,381	7,128,755	7,128,755	0	0	0	0	7.500	7.567	MJSD	1,485	534,657	09/20/2011	06/30/2030
38869P-AK-0	GRAPHIC PACKAGING INTL CORP CORPORATE			2	3FE	3,897,600	102.3300	3,798,432	3,712,000	3,756,402	0	(41,222)	0	0	4.750	3.567	AO	37,223	176,320	05/26/2016	04/15/2021
38869P-AL-8	GRAPHIC PACKAGING INTL CORP CORPORATE	LS		2	3FE	4,715,000	105.0500	4,895,163	4,660,000	4,687,038	0	(9,539)	0	0	4.875	4.637	MN	29,028	227,175	12/08/2016	11/15/2022
38869P-AM-6	GRAPHIC PACKAGING INTL CORP CORPORATE			2	3FE	1,606,981	104.1100	1,662,612	1,597,000	1,603,090	0	(1,252)	0	0	4.125	4.029	FA	27,887	65,876	09/23/2016	08/15/2024
389375-AJ-5	GRAY TELEVISION INC CORPORATE			2	4FE	478,750	106.4000	532,006	500,000	484,203	0	1,885	0	0	5.875	6.475	JJ	13,545	29,375	12/05/2016	07/15/2026
39029#-AG-6	Great Clips Inc Senior Secured Note			4	3	500,000	101.6300	508,159	500,000	500,000	0	0	0	0	7.250	7.314	JAJO	9,063	36,250	10/29/2010	10/01/2020
390568-AC-3	Great Lakes Cheese Co Inc. Senior Note			4	2	14,155,000	103.5700	14,659,778	14,155,000	14,155,000	0	0	0	0	5.100	5.132	FMAN	110,291	721,905	08/04/2011	08/06/2021
390568-AD-1	Great Lakes Cheese Co Inc. Senior Note			4	2	12,500,000	101.7400	12,717,913	12,500,000	12,500,000	0	0	0	0	3.800	3.818	JAJO	80,486	475,000	01/31/2014	01/31/2024
390568-AE-9	Great Lakes Cheese Co Inc. Senior Unsecu			4	2	7,400,000	101.4300	7,506,011	7,400,000	7,400,000	0	0	0	0	3.360	3.374	MJSD	3,453	248,640	09/26/2017	09/27/2027
390568-AF-6	Great Lakes Cheese Co Inc. Senior Unsecu			4	2	5,320,000	109.1000	5,804,096	5,320,000	5,320,000	0	0	0	0	4.540	4.565	FMAN	36,900	60,382	08/06/2019	08/06/2029
39063#-AE-8	Great Lakes Hydro America LLC Dent in a				2	15,000,000	100.4000	15,060,348	15,000,000	15,000,000	0	0	0	0	3.420	3.435	FMAN	47,025	223,725	06/21/2019	01/31/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
39121J-A*-1	Great River Energy First Mortgage Bonds			4	1	6,291,265	102.8600	5,441,794	5,290,698	5,496,681	0	(99,842)	0	0	5.810	1.994	JJ	153,695	307,390	01/01/2013	07/01/2021
391438-AA-2	Great Western Leasing and Sale Senior Se			4	4	12,990,741	101.4700	13,181,705	12,990,741	12,990,741	0	0	0	0	5.691	5.982	MON	61,610	829,949	07/24/2018	07/24/2023
39265*-AH-1	Green Bay Packaging Senior Note			4	1	2,273,182	105.6300	2,401,105	2,273,182	2,273,182	0	0	0	0	5.760	5.800	MJSD	3,637	133,527	12/21/2007	12/21/2022
39265*-AJ-7	Green Bay Packaging Senior Note			4	1	15,909,091	104.2800	16,590,505	15,909,091	15,909,091	0	0	0	0	4.240	4.262	MJSD	1,874	674,545	06/30/2011	06/30/2026
39265*-AN-8	Green Bay Packaging Senior Unsecured Not			4	1IF	11,935,000	103.9700	12,408,456	11,935,000	11,935,000	0	0	0	0	3.760	3.778	FMAN	57,341	158,311	07/08/2019	05/15/2034
39301#-AC-4	Green Diamond Resource Company Senior No				2	9,400,000	107.5000	10,105,244	9,400,000	9,400,000	0	0	0	0	4.270	4.270	MS	102,575	401,380	09/29/2014	10/01/2029
39301#-AD-2	Green Diamond Resource Company Senior No			4	2	5,000,000	106.9900	5,349,344	5,000,000	5,000,000	0	0	0	0	4.270	4.270	MS	54,561	213,500	09/29/2014	09/29/2034
39315A-L@-6	Green Mountain Power Corp Series UU Bond				1	5,000,000	125.9400	6,296,923	5,000,000	5,000,000	0	0	0	0	6.830	6.830	MN	43,636	341,500	05/15/2008	05/15/2028
39526@-AC-5	Greenheck Fan Corporation Senior Secured			4	2	37,058,140	103.7000	38,348,919	36,981,789	37,043,581	0	(14,558)	0	0	5.100	5.027	MJSD	78,586	1,835,754	08/01/2019	09/16/2021
39526@-AD-3	Greenheck Fan Corporation Senior Note			4	2	927,414	102.4700	934,715	912,185	920,046	0	(1,373)	0	0	3.910	3.582	MJSD	1,882	35,666	04/01/2016	09/12/2024
39808C-A*-6	Gridiron Funding, LLC Senior Secured Not			4	2PL	15,900,000	108.5800	17,263,580	15,900,000	15,900,000	0	0	0	0	5.640	5.678	MJSD	2,491	896,760	05/15/2017	06/30/2027
398310-AA-9	Griffith Foods International Senior Unse			4	2	7,500,000	111.8500	8,389,035	7,500,000	7,500,000	0	0	0	0	4.520	4.545	JAJO	57,442	254,250	01/30/2019	01/30/2034
39839#-AF-8	Griffith Laboratories Int'l Senior Note			4	2	6,250,000	110.3800	6,898,455	6,250,000	6,250,000	0	0	0	0	5.470	5.506	JAJO	72,174	341,875	01/15/2014	01/15/2029
398433-AH-5	GRIFFON CORPORATION CORPORATE			2	4FE	12,416,079	100.5000	12,515,692	12,454,000	12,419,495	0	(8,315)	0	0	5.250	5.201	MS	217,945	653,835	11/27/2017	03/01/2022
39985#-AB-9	Growmark Inc. Series B Senior Note				2	0	0.0000	0	0	0	0	0	0	0	4.920	0.000	JD	0	56,088	12/01/2019	12/31/2020
39985#-AC-7	Growmark Inc. Series C Senior Note				2YE	11,000,000	105.3000	11,582,633	11,000,000	11,000,000	0	0	0	0	5.290	5.290	JD	17,780	581,900	12/20/2010	12/20/2022
39985#-AD-5	Growmark Inc. Series D Senior Note				2YE	40,000,000	109.8400	43,937,256	40,000,000	40,000,000	0	0	0	0	5.540	5.540	JD	67,711	2,216,000	12/20/2010	12/20/2025
39985#-AE-3	Growmark Inc. Sr. Secured				2Z	1,000,000	98.4300	984,330	1,000,000	1,000,000	0	0	0	0	3.680	3.680	JD	1,124	8,178	09/30/2019	09/30/2029
400640-AA-5	Guadalupe Valley Elec Coop Inc Senior Se			4	1	22,647,227	103.5200	23,442,333	22,646,250	22,647,167	0	(21)	0	0	3.770	3.769	JD	71,147	853,764	12/18/2017	12/01/2041
40146#-AA-5	Guardian Pipeline LLC Senior Note			4	2	767,101	107.4100	823,954	767,101	767,101	0	0	0	0	7.610	7.683	MJSD	162	58,376	11/08/2001	12/31/2022
40146#-AC-1	Guardian Pipeline LLC Senior Note			4	2	307,648	107.1900	329,760	307,648	307,648	0	0	0	0	7.830	7.907	MJSD	67	24,089	12/10/2001	09/30/2022
40146#-AD-9	Guardian Pipeline LLC Senior Note			4	2	410,213	107.4200	440,640	410,213	410,213	0	0	0	0	7.990	8.070	MJSD	91	32,776	01/09/2002	09/30/2022
40146#-AE-7	Guardian Pipeline LLC Senior Note			4	2	263,686	106.9000	281,882	263,686	263,686	0	0	0	0	7.630	7.704	MJSD	56	20,119	02/11/2002	09/30/2022
40146#-AF-4	Guardian Pipeline LLC Senior Note			4	2	380,890	107.3200	408,759	380,890	380,890	0	0	0	0	7.920	7.999	MJSD	84	30,167	03/04/2002	09/30/2022
40146#-AG-2	Guardian Pipeline LLC Senior Note			4	2	410,213	107.8200	442,289	410,213	410,213	0	0	0	0	8.270	8.353	MJSD	94	33,925	04/01/2002	09/30/2022
40146#-AH-0	Guardian Pipeline LLC Senior Note			4	2	585,975	107.5800	630,364	585,975	585,975	0	0	0	0	8.100	8.180	MJSD	132	47,464	05/01/2002	09/30/2022
40146#-AJ-6	Guardian Pipeline LLC Senior Note			4	2	219,768	107.2400	235,690	219,768	219,768	0	0	0	0	7.870	7.945	MJSD	48	17,296	06/03/2002	09/30/2022
40146#-AK-3	Guardian Pipeline LLC Senior Note			4	2	732,501	107.2400	785,572	732,501	732,501	0	0	0	0	7.870	7.945	MJSD	160	57,648	07/01/2002	09/30/2022
40146#-AL-1	Guardian Pipeline LLC Senior Note			4	2	966,865	106.9700	1,034,278	966,865	966,865	0	0	0	0	7.680	7.755	MJSD	206	74,255	11/01/2002	09/30/2022
402479-CB-3	GULF POWER CO CORPORATE				1FE	9,993,600	115.5200	11,552,424	10,000,000	9,994,094	0	136	0	0	5.100	5.104	AO	127,500	510,000	09/09/2010	10/01/2040
402568-AC-9	Gulf States Toyota Inc/Friedki Senior No			4	2	1,240,000	101.6300	1,260,240	1,240,000	1,240,000	0	0	0	0	3.620	3.636	MJSD	3,367	44,888	06/04/2012	06/04/2024
402568-AD-7	Gulf States Toyota Inc/Friedki Senior No			4	2	11,700,000	104.3300	12,206,418	11,700,000	11,700,000	0	0	0	0	4.160	4.180	MJSD	1,352	486,720	12/31/2013	12/31/2025
402568-AJ-4	Gulf States Toyota Inc/Friedki Senior Un				2	6,700,000	107.2000	7,182,574	6,700,000	6,700,000	0	0	0	0	4.260	4.260	JAJO	53,120	285,420	04/24/2018	04/24/2028
404119-BN-8	HCA INC CORPORATE				2FE	6,540,840	109.3600	6,561,721	6,000,000	6,498,219	0	(42,621)	0	0	5.000	2.888	MS	88,333	150,000	08/09/2019	03/15/2024
404119-BQ-1	HCA INC CORPORATE				2FE	4,065,000	112.0500	4,482,051	4,000,000	4,037,228	0	(6,053)	0	0	5.250	5.046	AO	44,333	210,000	12/09/2014	04/15/2025
40412C-AC-5	HCA HOLDINGS INC CORPORATE				3FE	10,031,294	104.3800	9,984,166	9,565,000	9,765,285	0	(171,070)	0	0	6.250	4.313	FA	225,840	597,813	05/31/2018	02/15/2021
40429C-GD-8	HSBC FINANCE CORPORATION CORP				5GI	578,093	103.9300	519,661	500,000	516,968	0	(15,802)	0	0	6.676	3.324	JJ	15,392	33,380	12/07/2015	01/15/2021
40421-AA-5	HSBC BANK USA CORPORATE				1FE	996,748	132.4100	1,052,684	795,000	961,447	0	(8,094)	0	0	5.875	3.991	MN	7,784	46,706	04/27/2015	11/01/2034
40421-AB-3	HSBC BANK USA CORPORATE				1FE	1,829,668	126.7300	2,131,597	1,682,000	1,806,086	0	(5,675)	0	0	5.625	4.915	FA	35,743	94,613	04/27/2015	08/15/2035
40421-AD-9	HSBC BANK USA MONEY MARKET				1FE	3,818,118	145.6100	3,953,432	2,715,000	3,678,278	0	(32,295)	0	0	7.000	4.261	JJ	87,634	190,050	04/27/2015	01/15/2039
40447@-AE-5	HMSHost Corporation Senior Note				1PL	42,000,000	106.6100	44,775,158	42,000,000	42,000,000	0	0	0	0	5.120	5.120	JJ	979,627	2,150,400	01/17/2013	01/17/2023
40521*-AA-4	Hahnes Investment Fund 2, LLC Leveraged			4	1Z	3,311,093	102.6600	3,531,540	3,440,000	3,319,167	0	5,168	0	0	4.750	5.101	JAJO	40,850	163,400	06/01/2018	12/15/2040
406216-AH-4	HALLIBURTON COMPANY CORPORATE				2FE	10,971,576	106.8800	9,078,559	8,493,750	8,755,305	0	(220,052)	0	0	8.750	5.939	FA	280,766	743,203	12/14/2004	02/15/2021
406216-AS-0	HALLIBURTON COMPANY				2FE	285,328	134.8100	256,133	190,000	284,886	0	(105)	0	0	7.600	5.030	FA	5,455	14,440	04/27/2015	08/15/2096
406216-AY-7	HALLIBURTON COMPANY CORPORATE	LS			2FE	20,030,256	144.1800	21,997,630	15,257,000	19,251,596	0	(122,689)	0	0	7.450	5.244	MS	334,679	1,136,647	04/27/2015	09/15/2039
406216-BA-8	HALLIBURTON COMPANY CORPORATE	LS		2	2FE	23,297,845	108.1300	25,463,020	23,548,000	23,324,832	0	5,532	0	0	4.500	4.567	MN	135,401	1,059,660	04/01/2016	11/15/2041
406216-BD-2	HALLIBURTON COMPANY CORPORATE	LS		2	2FE	17,896,860	104.0800	18,734,448	18,000,000	17,957,372	0	10,831	0	0	3.500	3.570	FA	262,500	630,000	12/11/2013	08/01/2023
406216-BE-0	HALLIBURTON COMPANY CORPORATE	LS		2	2FE	51,371,372	110.9900	57,680,074	51,970,000	51,434,651	0	11,671	0	0	4.750	4.823	FA	1,028,573	2,468,575	12/07/2015	08/01/2043
406216-BJ-9	HALLIBURTON COMPANY CORPORATE			2	2FE	373,978	112.6400	421,274	374,000	373,978	0	0	0	0	4.850	4.850	MN	2,318	18,139	04/01/2016	11/15/2035
406216-BK-6	HALLIBURTON COMPANY CORPORATE	LS		2	2FE	6,158,090	114.1100	7,029,288	6,160,000	6,157,876	0	33	0	0	5.000	5.002	MN	39,356	308,000	11/05/2015	11/15/2045
406240-AD-2	Hallmark Cards, Inc. SR NT			4	2	104,158,000	139.7600	139,757,380	100,000,000	102,636,089	0	(150,178)	0	0	8.500	8.125	AO	1,794,444	8,500,000	07/01/2001	10/15/2032
406240-AH-3	Hallmark Cards, Inc. Senior Note				2	7,000,000	104.5400	7,318,181	7,000,000	7,000,000	0	0	0	0	7.910	7.910	JD	27,685	553,700	12/13/2000	12/13/2020
41242*-AZ-5	Hardwood Funding, LLC Senior Secured Not				1	3,950,000	104.7100	4,136,102	3,950,000	3,950,000	0	0	0	0	3.380	3.379	JD	8,159	134,252	04/02/2015	06/07/2030
41283L-AK-1	HARLEY-DAVIDSON FINANCIAL CORPORATE			2	2FE	2,022,800	100.4900	2,009,716	2,000,000	2,004,684	0	(4,767)	0	0	2.850	2.601	JJ	26,283	57,000	01/13/2016	01/15/2021
41284V-AA-0	HARLEY-DAVIDSON FINANCIAL CORP FLOATER				2FE	54,900,000	100.0500	54,928,196	54,900,000	54,900,000	0	0	0	0	2.395	2.831	FMAN	149,724	1,663,679	05/16/2018	05/21/2020
413875-AT-2	HARRIS CORP DEL CORPORATE			2	2FE	496,609	123.5800	617,913	500,000	496,825	0	60	0	0	5.054	5.098	AO	4,492	25,270	12/07/2015	04/27/2045
416515-AP-9	HARTFORD FINANCIAL SVCS GRP CORPORATE				2FE	13,095,207	137.2200	14,510,848	10,575,000	12,939,749	0	(66,743)	0	0	6.100	4.453	AO	161,269	645,075	08/07/2017	10/01/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
416515-AS-3	HARTFORD FINANCIAL SVCS GRP CORPORATE				2FE	5,822,534	130.6600	7,316,724	5,600,000	5,777,700	0	(6,643)	0	0	5.950	5.647	AO	70,342	333,200	06/13/2014	10/15/2036
416515-BA-1	HARTFORD FINANCIAL SVCS GRP CORPORATE				2FE	38,103,928	138.1400	39,813,769	28,822,000	37,613,103	0	(268,254)	0	0	6.625	4.340	MS	482,668	1,909,458	10/26/2018	03/30/2040
416515-BB-9	HARTFORD FINANCIAL SVCS GRP CORPORATE				2FE	38,997,639	111.5900	45,300,884	40,596,000	39,041,291	0	35,065	0	0	4.300	4.568	AO	368,521	1,745,628	03/13/2019	04/15/2043
416515-BD-5	HARTFORD FINANCIAL SVCS GRP CORPORATE			2	2FE	25,843,400	115.4200	29,800,327	25,820,000	25,844,632	0	190	0	0	4.400	4.392	MS	334,512	872,080	04/26/2019	03/15/2048
416515-BF-0	HARTFORD FINANCIAL SVCS GRP CORPORATE			2	2FE	469,393	103.3500	467,160	452,000	469,386	0	(7)	0	0	3.600	3.391	FA	5,966	0	12/19/2019	08/19/2049
416518-AC-2	HARTFORD FINANCIAL SERVICES GR CORPORATE				2FE	1,121,595	136.6400	1,175,116	860,000	1,110,095	0	(6,388)	0	0	6.625	4.537	AO	12,028	56,975	02/28/2018	04/15/2042
416592-AC-7	HARTFORD LIFE DEBENTURES				3FE	11,907,284	115.0900	13,291,551	11,549,000	11,714,072	0	(16,490)	0	0	7.650	7.394	JD	39,267	883,499	05/20/1998	06/15/2027
416592-AE-3	HARTFORD LIFE SENIOR NOTES				3FE	5,066,800	114.2500	5,712,476	5,000,000	5,040,846	0	(2,350)	0	0	7.375	7.265	MS	122,917	368,750	02/22/2001	03/01/2031
419870-F*-6	Hawaiian Electric Ind Inc Senior Note				2	17,000,000	102.6400	17,448,728	17,000,000	17,000,000	0	0	0	0	3.990	3.990	MS	216,679	678,300	03/06/2013	03/06/2023
42241@-AC-3	Hearst Communications, Inc. GTD Series A				1	29,315,749	104.7500	29,324,353	27,995,000	28,403,107	0	(141,000)	0	0	4.220	3.653	AO	295,347	1,181,389	01/01/2013	10/03/2022
42241@-AJ-8	Hearst Communications, Inc. Senior Unsec				1	1,000,000	109.1200	1,091,163	1,000,000	1,000,000	0	0	0	0	4.020	4.020	JD	3,350	40,200	05/31/2018	06/01/2028
42251#-AG-9	HEB Grocery Company, LP Senior Note				1	6,000,000	108.1000	6,485,763	6,000,000	6,000,000	0	0	0	0	6.120	6.120	JD	30,600	367,200	05/26/2006	06/01/2022
42251#-AK-0	HEB Grocery Company, LP Series A Senior				1	50,000,000	107.2000	53,598,135	50,000,000	50,000,000	0	0	0	0	4.160	4.182	FMAN	346,667	2,080,000	11/19/2010	11/03/2025
42251#-AM-6	HEB Grocery Company, LP Senior Note				1	1,000,000	107.4500	1,074,456	1,000,000	1,000,000	0	0	0	0	4.050	4.050	JD	1,800	40,500	12/15/2011	12/15/2027
42251#-AN-4	HEB Grocery Company, LP Senior Note				1	5,000,000	109.8800	5,493,860	5,000,000	5,000,000	0	0	0	0	4.250	4.250	JD	9,444	212,500	12/15/2011	12/17/2029
42251#-AP-9	HEB Grocery Company, LP Senior Note				1	3,000,000	110.9100	3,327,350	3,000,000	3,000,000	0	0	0	0	4.350	4.350	JD	5,800	130,500	12/15/2011	12/16/2030
42251#-AU-8	HEB Grocery Company, LP Sr. Unsecured No				1	6,500,000	103.7400	6,742,850	6,500,000	6,500,000	0	0	0	0	3.540	3.540	MS	58,164	230,100	03/30/2016	03/30/2031
42251#-AY-0	HEB Grocery Company, LP Senior Unsecured				1	1,834,525	106.2700	1,900,018	1,787,883	1,829,402	0	(1,416)	0	0	4.160	3.986	MS	18,801	74,376	04/01/2016	03/30/2039
42251#-BB-9	HEB Grocery Company, LP Sr. Unsecured No				1	8,000,000	108.1900	8,655,288	8,000,000	8,000,000	0	0	0	0	4.340	4.340	MS	87,764	347,200	03/30/2016	03/30/2044
42251#-BC-7	HEB Grocery Company, LP Sr. Unsecured No				1	10,000,000	108.4900	10,848,862	10,000,000	10,000,000	0	0	0	0	4.360	4.360	MS	110,211	436,000	03/30/2016	03/30/2045
42307#-AA-6	Heitman America Real Est Hd LP Senior No				2	23,844,500	104.6600	24,955,922	23,844,500	23,844,500	0	0	0	0	3.770	3.800	MON	39,953	898,938	02/15/2018	02/16/2027
42307#-AB-4	Heitman America Real Est Hd LP Senior No				2	23,844,500	104.6600	24,955,922	23,844,500	23,844,500	0	0	0	0	3.770	3.800	MON	39,953	898,938	03/27/2018	02/16/2027
42307T-AS-2	HEINZ COMPANY H J CORPORATE			2	2FE	1,496,000	102.7200	1,536,739	1,496,000	1,496,000	0	0	0	0	4.875	4.875	FA	27,551	72,930	01/26/2015	02/15/2025
42307T-AG-3	HEINZ (H.J.) FINANCE CO CORPORATE				2FE	23,688,969	125.8600	30,207,681	24,000,000	23,793,529	0	10,348	0	0	6.750	6.853	MS	477,000	1,620,000	03/21/2003	03/15/2032
42307T-AH-1	HEINZ (H.J.) FINANCE CO CORPORATE				2FE	26,914,185	128.6200	26,328,838	20,471,000	26,062,530	0	(166,916)	0	0	7.125	4.932	FA	607,733	1,458,559	12/02/2015	08/01/2039
42331#-AC-2	Helix North America I, LLC Senior Secure				3	4,300,000	109.2800	4,699,180	4,300,000	4,300,000	0	0	0	0	5.080	5.114	MJSD	607	218,440	10/23/2018	10/23/2028
42778*-AE-2	Herschend Entertainment Co LLC Senior No			4	3	11,025,634	103.5600	11,417,799	11,025,634	11,025,634	0	0	0	0	5.450	5.486	MJSD	8,346	600,897	03/26/2013	03/27/2023
42778*-AF-9	Herschend Entertainment Co LLC Senior No			4	3	8,222,339	103.5600	8,514,795	8,222,339	8,222,339	0	0	0	0	5.450	5.486	MJSD	6,224	448,117	03/26/2013	03/27/2023
42778*-AH-5	Herschend Entertainment Co LLC Senior No			4	3	7,757,143	105.2700	8,165,851	7,757,143	7,757,143	0	0	0	0	5.600	5.638	JAJO	82,053	434,400	01/23/2015	01/23/2025
42778*-AK-8	Herschend Entertainment Co LLC Senior Un			4	3	11,400,000	102.0700	11,635,625	11,400,000	11,400,000	0	0	0	0	4.050	4.070	MJSD	32,063	461,700	12/06/2016	12/06/2026
42778*-AL-6	Herschend Entertainment Co LLC Senior Un			4	3	3,000,000	106.7000	3,201,116	3,000,000	3,000,000	0	0	0	0	5.000	5.030	MJSD	4,167	150,000	06/21/2018	06/21/2028
427866-AT-5	HERSHEY CO CORPORATE			2	1FE	3,790,120	102.0100	3,876,415	3,800,000	3,796,317	0	1,023	0	0	2.625	2.655	MN	16,625	99,750	05/14/2013	05/01/2023
427866-BB-3	HERSHEY CO CORPORATE			2	1FE	448,254	99.4300	447,426	450,000	448,248	0	(6)	0	0	3.125	3.145	MN	2,383	0	10/28/2019	11/15/2049
427866-BD-9	HERSHEY CO CORPORATE			2	1FE	399,856	100.7000	402,807	400,000	399,851	0	(5)	0	0	2.450	2.454	MN	1,661	0	10/28/2019	11/15/2029
42809H-AD-9	HESS CORP CORPORATE				3FE	44,199,227	117.7800	49,991,006	42,445,000	43,937,231	0	(43,057)	0	0	5.600	5.308	FA	897,948	2,376,920	04/27/2015	02/15/2041
42824C-BD-0	HEWLETT-PACKARD CO CORP FLOATER				2FE	10,000,000	100.3700	10,036,706	10,000,000	10,000,000	0	0	0	0	2.567	2.584	MJSD	14,263	70,181	09/04/2019	03/12/2021
435596-D*-9	Hollingsworth & Vose Company Senior Secu			4	3	721,617	103.1900	732,126	709,477	717,062	0	(1,302)	0	0	5.170	4.088	JAJO	8,661	34,956	04/01/2016	07/08/2024
435596-D@-7	Hollingsworth & Vose Company Senior Secu			4	3	2,806,510	107.7400	2,693,676	2,500,244	2,500,244	0	0	0	(45,996)	4.860	4.232	JAJO	28,690	115,207	07/06/2012	07/08/2024
437076-AS-1	Home Depot Inc CORPORATE				1FE	49,056,984	137.9900	64,881,079	47,020,000	48,547,700	0	(118,495)	0	0	5.875	5.444	JD	115,101	2,762,425	12/19/2016	12/16/2036
437076-AU-6	Home Depot Inc CORPORATE			2	1FE	19,814,891	131.9000	24,481,565	18,560,000	19,609,592	0	(31,659)	0	0	5.400	4.944	MS	295,104	1,002,240	04/27/2015	09/15/2040
437076-AV-4	Home Depot Inc CORPORATE			2	1FE	13,376,890	141.0200	15,272,377	10,830,000	12,976,728	0	(61,928)	0	0	5.950	4.472	AO	161,096	644,385	04/27/2015	04/01/2041
437076-BA-9	Home Depot Inc CORPORATE			2	1FE	9,728,127	115.8000	11,579,256	9,999,000	9,761,821	0	5,785	0	0	4.200	4.363	AO	104,990	419,958	06/04/2013	04/01/2043
437076-BD-3	Home Depot Inc CORPORATE	LS		2	1FE	9,999,101	126.9000	12,353,689	9,735,000	9,971,924	0	(5,968)	0	0	4.875	4.697	FA	179,286	474,581	04/27/2015	02/15/2044
437076-BG-6	Home Depot Inc CORPORATE			2	1FE	717,350	101.8900	733,596	720,000	719,020	0	384	0	0	2.625	2.683	JD	1,575	18,900	05/28/2015	06/01/2022
437076-BH-4	Home Depot Inc CORPORATE			2	1FE	5,856,810	117.8900	6,460,218	5,480,000	5,828,187	0	(7,937)	0	0	4.250	3.856	AO	58,225	232,900	03/23/2016	04/01/2046
437076-BN-1	Home Depot Inc CORPORATE	LS		2	1FE	18,963,200	99.8100	19,961,123	20,000,000	19,057,756	0	94,556	0	0	2.125	2.903	MS	125,139	212,500	03/28/2019	09/15/2026
437076-BP-6	Home Depot Inc CORPORATE			2	1FE	2,251,326	105.1000	2,411,966	2,295,000	2,252,964	0	545	0	0	3.500	3.590	MS	23,651	80,325	09/06/2016	09/15/2056
437076-BS-0	Home Depot Inc CORPORATE	LS		2	1FE	24,565,250	113.2200	28,305,185	25,000,000	24,577,120	0	8,340	0	0	3.900	4.002	JD	43,333	975,000	08/27/2018	06/15/2047
437076-BW-1	Home Depot Inc CORPORATE			2	1FE	2,269,302	112.1200	2,562,004	2,285,000	2,270,648	0	1,310	0	0	3.900	3.984	JD	6,189	89,115	11/27/2018	12/06/2028
437076-BX-9	Home Depot Inc CORPORATE	LS		2	1FE	10,477,980	123.5600	11,860,026	9,599,000	10,466,329	0	(11,651)	0	0	4.500	3.967	JD	29,997	431,955	04/08/2019	12/06/2048
438506-AS-6	HONEYWELL INC DEBENTURES				1FE	7,242,800	128.7300	9,654,973	7,500,000	7,364,794	0	11,115	0	0	6.625	6.906	JD	22,083	496,875	09/23/1999	06/15/2028
438516-AR-7	HONEYWELL INTERNATIONAL CORPORATE				1FE	26,690,150	134.1600	33,539,212	25,000,000	26,287,139	0	(49,699)	0	0	5.700	5.224	MS	419,583	1,425,000	05/12/2010	03/15/2036
438516-AT-3	HONEYWELL INTERNATIONAL CORPORATE				1FE	18,025,272	135.7000	19,947,956	14,700,000	17,400,618	0	(105,415)	0	0	5.700	4.190	MS	246,715	837,900	12/07/2015	03/15/2037
438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE				1FE	23,987,546	133.6600	29,911,924	22,380,000	23,807,726	0	(41,661)	0	0	5.375	4.872	MS	400,975	1,202,925	12/17/2015	03/01/2041
438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE	LS		2	1FE	13,370,307	113.7300	15,001,256	13,190,000	13,363,668	0	(3,603)	0	0	3.812	3.735	MN	55,867	502,803	01/31/2018	11/21/2047
439223-AA-6	Hoosier Energy Rural Electric Senior Not			4	1FE	3,456,582	118.2800	3,548,447	3,000,000	3,399,363	0	(15,835)	0	0	4.860	3.809	MS	42,930	145,800	03/15/2016	09/15/2039
443510-AG-7	HUBBELL INC CL B CORPORATE			2	2FE	1,400,350	102.4600	1,434,479	1,400,000	1,400,193	0	(34)	0	0	3.350	3.347	MS	15,633	46,900	03/08/2016	03/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44409#-AA-9	Hudson Pacific Properties, L.P Senior Un				2	35,000,000	103.9300	36,374,924	35,000,000	35,000,000	0	0	0	0	3.980	3.980	JJ	677,153	1,393,000	07/06/2016	07/06/2026
44411*-AB-7	Hudson Ranch Power I, LLC Senior Note			4	3	21,799,843	112.3700	24,497,253	21,799,843	21,799,843	0	0	0	0	6.250	6.298	MJSD	3,785	1,362,490	08/30/2012	03/31/2042
444859-BD-3	HUMANA INC CORPORATE	LS		2	2FE	18,328,126	106.4600	18,950,410	17,800,000	18,180,697	0	(77,212)	0	0	3.850	3.334	AO	171,325	685,300	01/19/2018	10/01/2024
444859-BE-1	HUMANA INC CORPORATE			2	2FE	1,190,550	117.7100	1,318,393	1,120,000	1,184,236	0	(1,469)	0	0	4.950	4.553	AO	13,860	55,440	12/07/2015	10/01/2044
444859-BF-8	HUMANA INC CORPORATE	LS		2	2FE	6,129,841	107.2900	6,251,743	5,827,000	6,118,827	0	(11,014)	0	0	3.950	3.143	MS	67,771	0	09/13/2019	03/15/2027
444859-BG-6	HUMANA INC CORPORATE	LS		2	2FE	6,343,567	117.0800	7,281,022	6,219,000	6,342,218	0	(1,349)	0	0	4.800	4.669	MS	87,895	149,256	05/29/2019	03/15/2047
444859-BL-5	HUMANA INC CORPORATE	LS		2	2FE	16,545,615	104.5600	17,163,458	16,415,000	16,544,126	0	(1,489)	0	0	3.950	3.904	FA	244,948	0	08/08/2019	08/15/2049
44569*-BK-6	Hunt Oil Company Series C Senior Note				4	18,450,000	87.5900	16,160,049	18,450,000	18,450,000	0	0	0	0	6.250	6.250	JJ	493,281	1,153,125	07/27/2010	07/27/2026
44569*-BR-1	Hunt Oil Company Senior Note				4	9,810,000	68.9700	6,766,128	9,810,000	9,810,000	0	0	0	0	4.230	4.230	MN	56,481	414,963	11/12/2014	11/13/2029
44644A-AB-3	HUNTINGTON NATL BK CORPORATE			2	1FE	6,145,119	101.1800	6,192,469	6,120,000	6,141,501	0	(3,617)	0	0	2.500	2.355	FA	61,200	76,500	07/24/2019	08/07/2022
44644A-AE-7	HUNTINGTON NATL BK BANK NOTE			2	1FE	22,041,465	104.9900	23,427,954	22,315,000	22,102,175	0	51,378	0	0	3.550	3.823	AO	187,043	792,183	10/18/2018	10/06/2023
44644A-AH-0	HUNTINGTON NATL BK BANK NOTE			2	1FE	2,318,400	102.3400	2,353,716	2,300,000	2,313,884	0	(4,516)	0	0	3.125	2.835	AO	17,969	42,925	04/03/2019	04/01/2022
44855#-AV-2	Hy Vee, Inc. Series T Senior Note				2	10,000,000	101.4000	10,140,499	10,000,000	10,000,000	0	0	0	0	4.190	4.212	MJSD	17,458	417,836	12/15/2010	12/15/2020
44855#-AW-0	Hy Vee, Inc. Senior Note			4	2	35,536,343	101.9900	35,663,835	34,966,617	35,408,442	0	(127,901)	0	0	3.940	3.187	MJSD	61,230	941,298	08/01/2019	12/15/2021
44855#-AX-8	Hy Vee, Inc. Senior Note				2	20,012,558	101.3400	20,267,469	20,000,000	20,010,590	0	(1,967)	0	0	3.250	3.232	MJSD	30,694	631,313	06/03/2019	12/14/2022
44855#-AY-6	Hy Vee, Inc. Senior Note			4	2	2,800,000	108.2200	3,030,083	2,800,000	2,800,000	0	0	0	0	4.290	4.290	MJSD	6,006	120,120	12/13/2013	12/13/2028
44855#-AZ-3	Hy Vee, Inc. Senior Note				2	5,300,000	105.1800	5,574,540	5,300,000	5,300,000	0	0	0	0	3.880	3.899	MJSD	9,140	205,640	12/15/2014	12/17/2029
44855#-BA-7	Hy Vee, Inc. Senior Unsecured Note				2	20,000,000	106.0300	21,206,138	20,000,000	20,000,000	0	0	0	0	4.000	4.000	MJSD	44,444	800,000	12/11/2015	12/11/2030
44855#-BB-5	Hy Vee, Inc. Senior Unsecured Note				2	10,000,000	102.2200	10,222,447	10,000,000	10,000,000	0	0	0	0	3.430	3.445	MJSD	1,906	343,000	12/29/2015	12/15/2023
44929@-AD-6	ICRE REIT HLDGS Senior Note				2	25,345,224	103.9100	26,332,515	25,342,396	25,343,787	0	(404)	0	0	3.820	3.820	MON	61,850	968,080	04/01/2016	03/08/2023
44929@-AE-4	ICRE REIT HLDGS Senior Note				2	15,038,011	103.6600	15,595,071	15,044,721	15,041,252	0	910	0	0	3.650	3.658	MON	45,761	549,132	04/01/2016	07/01/2023
44932H-AJ-2	INTERNATIONAL BUSINESS MACHINE CORP FLOA				1FE	50,000,000	100.3500	50,174,935	50,000,000	50,000,000	0	0	0	0	2.384	3.177	FMAN	109,255	1,499,147	11/27/2018	11/30/2020
44959#-AA-3	IGS ORIX Solar I, LLC Debt in a Project			4	3	18,044,854	104.1500	18,877,298	18,124,780	18,052,309	0	2,566	0	0	4.380	4.458	MS	200,672	793,865	05/01/2018	10/01/2035
44959#-AC-9	IGS ORIX Solar I, LLC Debt in a Project			4	3	4,728,840	110.1700	5,209,652	4,728,840	4,728,840	0	0	0	0	5.100	5.101	MS	60,963	220,403	11/02/2018	09/30/2036
450636-C#-0	ITR CONCESSION CO LLC Sr. Secured				2Z	11,600,000	98.0400	11,372,665	11,600,000	11,600,000	0	0	0	0	3.250	3.250	AO	21,992	0	12/10/2019	12/10/2031
450636-C@-2	ITR CONCESSION CO LLC Sr. Secured				2Z	33,620,000	98.4200	33,089,218	33,620,000	33,620,000	0	0	0	0	3.150	3.150	AO	61,777	0	12/10/2019	12/10/2029
45138L-BA-0	IDAHO PWR CO CORPORATE			2	1FE	3,497,690	107.0600	3,747,278	3,500,000	3,497,796	0	53	0	0	4.300	4.304	AO	37,625	150,500	04/10/2012	04/01/2042
45138L-BD-4	IDAHO PWR CO CORPORATE			2	1FE	1,324,645	102.0900	1,492,573	1,462,000	1,335,403	0	2,786	0	0	3.650	4.211	MS	17,788	53,363	11/17/2015	03/01/2045
451488-AA-4	Idaho USG Holdings, LLC Debt in a Projec			4	3YE	9,944,009	104.5200	10,393,598	9,944,009	9,944,009	0	0	0	0	5.800	5.799	MS	145,790	576,753	05/19/2016	03/31/2023
45168D-C#-1	Idexx Laboratories Inc. Senior Unsecured				2	70,960,000	106.5500	75,411,586	70,777,146	70,777,146	0	0	0	(1,302,047)	1.785	1.785	JD	45,622	1,255,578	06/18/2015	06/18/2025
452308-AQ-2	Illinois Tool Wks Inc CORPORATE	LS		2	1FE	30,888,740	127.2300	34,375,153	27,019,000	30,278,733	0	(96,270)	0	0	4.875	4.022	MS	387,835	1,317,176	04/01/2016	09/15/2041
452308-AR-0	Illinois Tool Wks Inc CORPORATE	LS		2	1FE	49,446,199	115.5500	58,282,380	50,440,000	49,532,349	0	23,507	0	0	3.900	4.020	MS	655,720	1,967,160	12/19/2016	09/01/2042
454889-AM-8	INDIANA MICH PWR CO CORPORATE				1FE	2,833,281	131.6900	3,048,609	2,315,000	2,806,259	0	(18,981)	0	0	6.050	4.292	MS	41,239	140,058	07/23/2018	03/15/2037
454889-AQ-9	INDIANA MICH PWR CO CORPORATE			2	1FE	13,599,529	117.1200	16,005,049	13,665,000	13,603,187	0	1,185	0	0	4.550	4.579	MS	183,073	621,758	03/01/2016	03/15/2046
454889-AT-3	INDIANA MICH PWR CO CORPORATE	LS		2	1FE	4,067,480	113.9200	4,556,696	4,000,000	4,065,859	0	(1,205)	0	0	4.250	4.150	FA	64,222	173,306	08/31/2018	08/15/2048
455434-BH-2	INDIANAPOLIS PWR & LT CO CORPORATE				1FE	4,967,900	127.5400	6,377,161	5,000,000	4,974,997	0	821	0	0	6.050	6.097	AO	75,625	302,500	10/02/2006	10/01/2036
455434-BP-4	INDIANAPOLIS PWR & LT CO CORPORATE			2	1FE	1,277,832	117.1500	1,405,787	1,200,000	1,270,745	0	(1,960)	0	0	4.875	4.444	MN	9,750	58,500	02/23/2016	11/01/2041
455434-BQ-2	INDIANAPOLIS PWR & LT CO CORPORATE			2	1FE	11,980,800	116.7200	14,006,694	12,000,000	11,982,557	0	394	0	0	4.650	4.660	JD	46,500	558,000	06/03/2013	06/01/2043
455434-BS-8	INDIANAPOLIS PWR & LT CO CORPORATE			2	1FE	33,811,127	116.9600	38,795,867	33,170,000	33,765,769	0	(12,610)	0	0	4.700	4.578	MS	519,663	1,558,990	04/26/2018	09/01/2045
455434-BT-6	INDIANAPOLIS PWR & LT CO CORPORATE	LS		2	1FE	13,834,817	111.9300	14,829,222	13,249,000	13,830,901	0	(5,330)	0	0	4.050	3.778	MN	89,431	332,363	07/19/2019	05/01/2046
455665-AK-5	INDIANTOWN COGEN 1ST MORTGAGE			4	2FE	616,801	103.5900	586,439	566,117	579,910	0	(7,803)	0	0	9.770	6.170	JD	2,458	55,310	11/01/2013	12/15/2020
45686X-CE-1	INGERSOLL RAND NOTES				2FE	685,000	121.1600	829,982	685,000	685,000	0	0	0	0	6.230	6.229	MN	5,453	42,676	11/14/1997	11/19/2027
45686X-CF-8	INGERSOLL RAND NOTES				2FE	685,000	119.3500	817,528	685,000	685,000	0	0	0	0	6.015	6.015	FA	15,565	41,203	11/21/1997	02/15/2028
45687A-AJ-1	INGERSOLL-RAND CO. CORP FOREIGN				2FE	9,002,827	106.6800	9,574,470	8,975,000	8,986,752	0	(3,145)	0	0	4.250	4.208	JD	16,953	381,438	06/13/2014	06/15/2023
457030-AJ-3	INGLES MKTS INC CORPORATE	LS		2	3FE	13,827,313	101.9700	14,097,272	13,825,000	13,799,244	0	(13,129)	0	0	5.750	5.663	JD	35,331	794,938	11/28/2016	06/15/2023
45772@-AC-3	Innovative Solar 42, LLC Debt in a Proje			4	3YE	20,811,284	104.3200	21,710,302	20,811,284	20,811,284	0	0	0	0	4.200	4.221	MJSD	2,428	874,074	04/04/2017	02/28/2033
458140-AM-2	INTEL CORP CORPORATE				1FE	1,072,600	102.4900	1,084,361	1,058,000	1,064,647	0	(2,144)	0	0	2.700	2.478	JD	1,270	28,566	02/23/2016	12/15/2022
45866F-AA-2	INTERCONTINENTALEXCHANGE GROUP CORPORATE				1FE	16,888,570	106.9000	17,568,255	16,435,000	16,805,533	0	(76,277)	0	0	4.000	3.359	AO	138,784	657,400	04/03/2019	10/15/2023
45866F-AD-6	INTERCONTINENTALEXCHANGE GROUP CORPORATE			2	1FE	2,461,061	108.2700	2,544,391	2,350,000	2,428,419	0	(12,491)	0	0	3.750	3.102	JD	7,344	88,125	04/21/2017	12/01/2025
45866F-AG-9	INTERCONTINENTALEXCHANGE GROUP CORPORATE			2	1FE	17,152,580	104.9300	18,020,987	17,175,000	17,158,685	0	4,356	0	0	3.450	3.476	MS	164,594	655,083	01/08/2019	09/21/2023
459200-AM-3	IBM CORP DEBENTURES				1FE	12,307,487	125.5200	14,173,476	11,292,000	11,712,877	0	(58,463)	0	0	7.000	6.225	AO	133,936	790,440	12/19/2008	10/30/2025
459200-AN-1	IBM CORP DEBENTURES				1FE	6,054,602	144.1800	8,939,138	6,200,000	6,068,863	0	1,330	0	0	7.000	7.174	AO	73,539	434,000	02/05/2004	10/30/2045
459200-AR-2	IBM CORP DEBENTURES				1FE	1,405,834	124.6800	1,720,608	1,380,000	1,391,295	0	(1,151)	0	0	6.220	6.083	FA	35,765	85,836	01/20/1998	08/01/2027
459200-AS-0	IBM CORP DEBENTURES				1FE	3,202,890	127.9000	3,836,952	3,000,000	3,106,641	0	(10,101)	0	0	6.500	5.937	JJ	89,917	195,000	08/18/2006	01/15/2028
459200-GS-4	IBM CORP CORPORATE				1FE	22,085,000	131.7300	29,091,623	22,085,000	22,085,000	0	0	0	0	5.600	5.600	MN	106,499	1,236,760	11/30/2009	11/30/2039
459200-HF-1	IBM CORP CORP	LS			1FE	1,354,811	110.0500	1,612,293	1,465,000	1,364,513	0	2,549	0	0	4.000	4.488	JD	1,791	58,600	12/07/2015	06/20/2042
459200-HP-9	IBM CORP CORPORATE	LS			1FE	10,142,440	104.6600	10,649,200	10,175,000	10,161,846	0	3,343	0	0	3.375	3.413	FA	143,086	343,406	07/29/2013	08/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
459200-HU-8	IBM CORP CORPORATE				1FE	20,956,320	105.9200	22,243,364	21,000,000	20,979,496	0	4,406	0	0	3.625	3.650	FA	293,927	761,250	02/06/2014	02/12/2024
459200-JX-0	IBM CORP CORPORATE				1FE	7,495,950	102.2000	7,665,191	7,500,000	7,496,615	0	665	0	0	2.850	2.869	MN	28,500	105,688	05/08/2012	05/13/2022
459200-JZ-5	IBM CORP CORPORATE	LS			1FE	37,684,373	105.4400	39,445,479	37,410,000	37,677,047	0	(7,326)	0	0	3.300	3.172	MN	157,746	617,265	10/22/2019	05/15/2026
459200-KA-8	IBM CORP CORPORATE				1FE	12,887,040	107.4800	12,897,173	12,000,000	12,871,236	0	(15,804)	0	0	3.500	2.621	MN	53,667	210,000	10/18/2019	05/15/2029
460146-CC-5	INTL PAPER CORP CORPORATE				2FE	2,557,363	146.6100	2,565,708	1,750,000	2,446,580	0	(21,852)	0	0	8.700	5.294	JD	6,767	152,250	04/08/2014	06/15/2038
460146-CH-4	INTL PAPER CORP CORPORATE			2	2FE	17,302,596	124.7200	17,562,666	14,082,000	16,833,234	0	(74,849)	0	0	6.000	4.559	MN	107,962	844,920	10/31/2012	11/15/2041
460146-CK-7	INTL PAPER CORP CORPORATE	LS		2	2FE	1,631,194	109.8700	1,746,898	1,590,000	1,627,608	0	(844)	0	0	4.800	4.635	JD	3,392	76,320	04/27/2015	06/15/2044
460146-CN-1	INTL PAPER CORP CORPORATE	LS		2	2FE	4,647,907	114.9700	5,492,200	4,777,000	4,655,558	0	2,066	0	0	5.150	5.330	MN	31,435	246,016	12/21/2015	05/15/2046
461070-AD-6	INTERSTATE POWER & LIGHT CORPORATE				2FE	9,965,400	130.9600	13,096,444	10,000,000	9,974,659	0	1,016	0	0	6.300	6.326	MN	105,000	630,000	05/03/2004	05/01/2034
461070-AK-0	INTERSTATE POWER & LIGHT CORPORATE			2	2FE	1,227,411	112.5800	1,379,106	1,225,000	1,227,061	0	(51)	0	0	4.700	4.687	AO	12,155	57,575	10/07/2013	10/15/2043
461070-AN-4	INTERSTATE POWER & LIGHT CORPORATE			2	2FE	2,068,744	101.6000	2,336,903	2,300,000	2,081,249	0	4,305	0	0	3.700	4.302	MS	25,057	85,100	12/19/2016	09/15/2046
46123*-AA-3	Invenergy III. Wind HIdgs LLC Senior Sec			4	1	11,072,011	112.7500	12,484,029	11,072,011	11,072,011	0	0	0	0	5.500	5.427	JAN	578,513	617,418	05/31/2012	01/24/2031
46123*-AB-1	Invenergy III. Wind HIdgs LLC PIK Note			4	1	3,768,612	111.9200	4,218,003	3,768,612	3,768,612	0	0	0	0	5.500	5.424	JAN	196,910	173,148	01/24/2019	01/24/2031
46270B-AA-9	IRET Properties Sr. Unsecured				2Z	16,000,000	99.9100	15,984,970	16,000,000	16,000,000	0	0	0	0	3.840	3.840	MJSD	30,720	153,600	09/13/2019	09/13/2029
46270B-AC-5	IRET Properties Sr. Unsecured				2Z	11,500,000	99.3400	11,424,527	11,500,000	11,500,000	0	0	0	0	3.690	3.705	MJSD	21,218	86,049	09/30/2019	09/30/2028
46301*-AA-7	Ironbound Studios, LLC Secured Promissor			4	5GI	1,336,256	90.6400	1,676,296	1,849,490	1,635,134	0	167,110	0	0	8.000	21.944	MJSD	411	147,959	12/31/2017	12/31/2020
463556-A@-9	Iroquois Gas Transmission Syst Senior Un				2	11,890,000	104.2200	12,391,849	11,890,000	11,890,000	0	0	0	0	4.120	4.120	JD	21,772	293,921	05/09/2019	05/09/2034
463556-AD-2	Iroquois Gas Transmission Syst Senior No			4	2FE	1,239,665	110.4400	1,369,095	1,239,665	1,239,665	0	0	0	0	6.100	6.097	AO	12,813	75,620	08/13/2002	10/31/2027
46361*-BG-0	Irvine/Land Co LLC Senior Note				1PL	2,380,000	103.4500	2,462,190	2,380,000	2,380,000	0	0	0	0	3.650	3.650	FA	33,783	86,870	08/11/2014	08/11/2026
46361*-BH-8	Irvine/Land Co LLC Senior Note				1PL	29,620,000	104.3900	30,920,738	29,620,000	29,620,000	0	0	0	0	3.780	3.780	FA	435,414	1,119,636	08/11/2014	08/13/2029
465685-AD-7	ITC HOLDINGS CORP CORPORATE				2FE	4,995,500	129.6000	6,480,214	5,000,000	4,995,822	0	116	0	0	6.375	6.382	MS	80,573	318,750	10/04/2006	09/30/2036
46625H-HF-0	JP MORGAN CHASE & CO CORPORATE	LS			1FE	7,784,606	145.1300	9,295,571	6,405,000	7,541,664	0	(37,893)	0	0	6.400	4.915	MN	52,379	409,920	04/27/2015	05/15/2038
46625H-HU-7	JP MORGAN CHASE & CO CORPORATE				1FE	2,389,950	101.7900	2,544,712	2,500,000	2,488,715	0	13,519	0	0	4.250	4.832	AO	22,431	106,250	04/01/2011	10/15/2020
46625H-HV-5	JP MORGAN CHASE & CO CORPORATE				1FE	8,338,379	134.4500	9,151,996	6,807,000	8,186,761	0	(41,859)	0	0	5.500	4.046	AO	79,037	374,385	09/20/2016	10/15/2040
46625H-JB-7	JP MORGAN CHASE & CO CORPORATE	LS			1FE	34,583,175	137.4000	37,303,014	27,149,000	33,922,417	0	(198,492)	0	0	5.600	3.880	JJ	701,048	1,520,344	08/08/2016	07/15/2041
46625H-JM-3	JP MORGAN CHASE & CO CORPORATE	LS			1FE	2,677,570	134.2100	2,992,847	2,230,000	2,635,841	0	(9,653)	0	0	5.625	4.380	FA	47,039	125,438	04/27/2015	08/16/2043
46625H-JU-5	JP MORGAN CHASE & CO CORPORATE	LS			1FE	15,451,611	127.5700	18,232,518	14,292,000	15,350,431	0	(24,647)	0	0	4.850	4.350	FA	288,817	693,162	12/07/2015	02/01/2044
46625H-JY-7	JP MORGAN CHASE & CO CORPORATE				1FE	10,775,532	107.0600	10,821,921	10,108,000	10,767,432	0	(8,100)	0	0	3.875	2.396	MS	120,770	0	12/05/2019	09/10/2024
46625H-JZ-4	JP MORGAN CHASE & CO CORPORATE				1FE	32,272,200	109.7500	33,094,212	30,153,000	32,156,763	0	(109,093)	0	0	4.125	3.054	JD	55,281	683,781	07/26/2019	12/15/2026
46625H-NJ-5	JP MORGAN CHASE & CO CORPORATE	LS			1FE	45,671,828	110.7400	45,874,438	41,425,000	45,555,527	0	(116,301)	0	0	4.250	2.809	AO	440,141	222,594	10/24/2019	10/01/2027
46625H-RS-1	JP MORGAN CHASE & CO CORPORATE			2	1FE	515,690	104.4900	522,452	500,000	515,068	0	(622)	0	0	3.200	2.669	JD	711	8,000	09/17/2019	06/15/2026
46625H-RV-4	JP MORGAN CHASE & CO CORPORATE			2	1FE	1,543,950	103.1600	1,547,388	1,500,000	1,541,807	0	(2,143)	0	0	2.950	2.483	AO	11,063	22,125	08/19/2019	10/01/2026
46647P-AA-4	JPMORGAN CHASE & CO CORP FLOATER	LS		2	1FE	78,316,353	118.1500	92,466,439	78,261,000	78,306,110	0	(3,371)	0	0	4.260	4.256	FA	1,194,654	2,055,919	03/18/2019	02/22/2048
46647P-AJ-5	JPMORGAN CHASE & CO CORP FLOATER			2	1FE	8,987,540	110.6700	10,292,500	9,300,000	8,930,095	0	(69,968)	0	0	3.882	3.588	JJ	157,447	361,026	01/10/2019	07/24/2038
46647P-AK-2	JPMORGAN CHASE & CO CORP FLOATER			2	1FE	18,157,098	114.1500	22,144,744	19,400,000	18,177,310	0	20,212	0	0	4.032	4.430	JJ	341,130	411,264	01/28/2019	07/24/2048
46647P-AL-0	JPMORGAN CHASE & CO CORP FLOATER			2	1FE	42,939,906	113.1500	49,422,323	43,678,000	42,946,734	0	6,828	0	0	3.964	4.047	MN	221,234	1,582,746	06/19/2019	11/15/2048
46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER	LS		2	1FE	36,089,039	112.3600	42,129,050	37,493,000	36,119,887	0	22,276	0	0	3.897	4.118	JJ	641,262	925,401	04/11/2019	01/23/2049
46647P-AX-4	JPMORGAN CHASE & CO CORP FLOATER			2	1FE	1,000,000	113.8800	1,138,805	1,000,000	1,000,000	0	0	0	0	4.452	4.124	JD	3,215	44,520	11/28/2018	12/05/2029
46647P-BD-7	JPMORGAN CHASE & CO CORP FLOATER			2	1FE	2,100,000	107.7700	2,263,140	2,100,000	2,100,000	0	0	0	0	3.702	3.648	MN	11,877	38,871	04/29/2019	05/06/2030
46647P-BE-5	JPMORGAN CHASE & CO CORP FLOATER			2	1FE	995,000	100.1400	996,436	995,000	995,000	0	0	0	0	2.739	2.739	AO	8,252	0	09/05/2019	10/15/2030
46648@-AD-1	Huber, J.M. Corporation SRNT				3	13,984,000	117.0900	16,374,141	13,984,000	13,984,000	0	0	0	0	7.400	7.400	AO	175,344	1,034,816	10/31/1997	10/30/2027
46663#-AA-5	J-POWER USA Generation Capital Senior Se			4	3YE	8,643,000	102.4600	8,855,157	8,643,000	8,643,000	0	0	0	0	5.400	5.440	JAJO	79,083	466,722	10/25/2017	10/25/2024
46816*-AA-5	Jackson Generation, LLC Debt in a Projec			4	3IF	33,025,000	104.1500	34,396,120	33,025,000	33,025,000	0	0	0	0	5.600	5.637	MJSD	5,137	950,386	06/26/2019	06/30/2027
47115#-AA-7	JARTCO Holdings, Inc. Series A Senior No			4	2	1,800,000	103.7800	1,868,127	1,800,000	1,800,000	0	0	0	0	5.090	5.121	JAJO	21,633	91,620	10/06/2010	10/06/2022
476556-DB-8	JERSEY CENTRAL PWR & LT CORPORATE			2	2FE	10,261,440	108.8900	10,453,157	9,600,000	9,994,399	0	(90,392)	0	0	4.700	3.586	AO	112,800	451,200	12/05/2016	04/01/2024
476556-DC-6	JERSEY CENTRAL PWR & LT CORPORATE			2	2FE	6,616,998	108.2900	6,749,656	6,233,000	6,565,162	0	(31,554)	0	0	4.300	3.279	JJ	123,587	187,394	06/25/2019	01/15/2026
478160-AN-4	JOHNSON & JOHNSON CORPORATE	LS			1FE	8,939,044	142.8500	11,718,332	8,203,000	8,776,253	0	(20,650)	0	0	5.950	5.317	FA	184,385	488,079	04/01/2016	08/15/2037
478160-AT-1	JOHNSON & JOHNSON CORPORATE	M			1FE	54,705,461	141.1500	69,140,998	48,984,000	53,698,756	0	(160,752)	0	0	5.850	5.027	JJ	1,321,343	2,865,564	04/01/2016	07/15/2038
478160-AV-6	JOHNSON & JOHNSON CORPORATE				1FE	9,905,749	121.0900	11,218,756	9,265,000	9,833,369	0	(17,705)	0	0	4.500	4.054	MS	138,975	416,925	03/22/2016	09/01/2040
478160-BA-1	JOHNSON & JOHNSON CORPORATE				1FE	27,224,068	127.6100	32,616,333	25,560,000	27,003,467	0	(40,981)	0	0	4.850	4.434	MN	158,401	1,239,660	12/07/2015	05/15/2041
478160-BJ-2	JOHNSON & JOHNSON CORPORATE			2	1FE	10,818,530	119.4000	12,949,321	10,845,000	10,824,403	0	835	0	0	4.375	4.391	JD	34,267	474,469	04/27/2015	12/05/2033
478160-BK-9	JOHNSON & JOHNSON CORPORATE	C		2	1FE	64,090,214	123.5600	77,865,482	63,020,000	63,992,871	0	(25,319)	0	0	4.500	4.391	JD	204,815	2,835,900	10/06/2015	12/05/2043
478160-BU-7	JOHNSON & JOHNSON CORPORATE			2	1FE	1,327,991	109.5800	1,462,935	1,335,000	1,328,932	0	271	0	0	3.550	3.587	MS	15,798	47,393	02/25/2016	03/01/2036
478160-BV-5	JOHNSON & JOHNSON CORPORATE	LS		2	1FE	6,209,910	112.8100	6,768,339	6,000,000	6,193,362	0	(4,591)	0	0	3.700	3.508	MS	74,000	222,000	03/23/2016	03/01/2046
478165-AG-8	S.C. Johnson & Son, Inc. CORPORATE				1FE	44,626,090	118.0300	53,232,860	45,100,000	44,702,379	0	10,872	0	0	4.800	4.868	MS	721,600	2,164,800	12/05/2013	09/01/2040
48021P-A*-9	Jones Lang LaSalle Finance B.V Senior Un				2	28,162,500	105.0000	29,465,982	28,062,500	28,062,500	0	0	0	(516,250)	1.960	1.960	MN	70,281	545,333	06/27/2017	06/28/2027
48021P-A@-7	Jones Lang LaSalle Finance B.V Senior Un				2	15,316,900	106.9400	16,321,281	15,262,512	15,262,512	0	0	0	(280,776)	2.210	2.210	MN	43,100	334,424	06/27/2017	06/27/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48104*-AA-2	Joshua Green Corp and 4th Ave Senior Sec				2PL	1,000,000	102.1900	1,021,864	1,000,000	1,000,000	0	0	0	0	3.840	3.840	JJ	17,493	38,400	07/17/2017	07/19/2032
48104*-AB-0	Joshua Green Corp and 4th Ave Senior Sec				2PL	1,000,000	104.1300	1,041,288	1,000,000	1,000,000	0	0	0	0	4.080	4.080	MS	12,240	40,800	03/13/2018	03/14/2033
48121@-AA-9	JRD Holdings LLC Senior Note			4	2PL	3,004,286	101.4000	3,046,324	3,004,286	3,004,286	0	0	0	0	4.040	4.039	AO	20,566	121,373	04/30/2012	04/30/2022
48121@-AD-3	JRD Holdings LLC Senior Note			4	2PL	5,355,000	102.3700	5,481,750	5,355,000	5,355,000	0	0	0	0	4.130	4.129	MS	57,748	221,162	03/27/2014	03/27/2024
48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE				1FE	30,841,218	134.5600	35,893,295	26,675,000	30,489,921	0	(108,726)	0	0	5.400	4.357	JJ	700,219	1,440,450	09/20/2016	01/06/2042
48203R-AD-6	Juniper Networks Inc CORPORATE	LS			2FE	5,921,305	115.3600	5,767,870	5,000,000	5,789,176	0	(21,201)	0	0	5.950	4.759	MS	87,597	297,500	10/31/2012	03/15/2041
48240#-AB-1	K2 Pure Solutions NoCal LP Senior Secure			4	4IF	1,633,333	98.6800	1,611,773	1,633,333	1,633,333	0	0	0	0	4.916	7.160	MON	1,359	27,999	12/20/2019	12/20/2023
48240#-AC-9	K2 Pure Solutions NoCal LP Senior Secure			4	4IF	41,910,000	98.6800	41,356,788	41,910,000	41,910,000	0	0	0	0	7.148	7.112	MJSD	8,207	3,240,986	12/20/2018	12/20/2023
48282T-A*-5	Kadant Inc Senior Unsecured Note			4	3	5,000,000	107.8500	5,392,464	5,000,000	5,000,000	0	0	0	0	4.900	4.899	JD	11,569	245,000	12/14/2018	12/14/2028
485134-BH-2	KANSAS CITY PWR & LT CO CORPORATE				1FE	4,969,957	128.8400	6,441,776	5,000,000	4,977,400	0	811	0	0	6.050	6.094	MN	38,653	302,500	05/22/2006	11/15/2035
485134-BM-1	KANSAS CITY PWR & LT CO CORPORATE			2	1FE	10,588,380	126.1900	12,179,904	9,652,000	10,501,288	0	(23,189)	0	0	5.300	4.643	AO	127,889	511,556	06/01/2016	10/01/2041
485134-BN-9	KANSAS CITY PWR & LT CO CORPORATE			2	1FE	544,797	103.0600	566,824	550,000	547,527	0	715	0	0	3.150	3.298	MS	5,101	17,325	12/22/2015	03/15/2023
485134-BQ-2	KANSAS CITY PWR & LT CO CORPORATE			2	1FE	7,130,541	115.3600	8,432,445	7,310,000	7,135,150	0	3,361	0	0	4.200	4.348	JD	13,645	307,020	04/10/2019	06/15/2047
485134-BR-0	KANSAS CITY PWR & LT CO CORPORATE			2	1FE	15,701,957	114.7800	17,556,089	15,295,000	15,695,912	0	(5,976)	0	0	4.200	4.041	MS	189,148	384,195	04/10/2019	03/15/2048
485134-BS-8	KANSAS CITY PWR & LT CO CORPORATE			2	1FE	23,445,373	114.0000	26,671,546	23,395,000	23,443,685	0	(1,687)	0	0	4.125	4.112	AO	241,261	493,245	04/15/2019	04/01/2049
485170-AQ-7	KANSAS CITY SOUTHN INDS CORPORATE			2	2FE	5,714,240	109.1100	6,546,687	6,000,000	5,724,709	0	6,432	0	0	4.300	4.623	MN	32,967	258,000	04/26/2018	05/15/2043
485170-AS-3	KANSAS CITY SOUTHN INDS CORPORATE			2	2FE	7,436,336	118.6400	7,830,241	6,600,000	7,430,906	0	(5,430)	0	0	4.950	4.131	FA	123,420	99,000	12/04/2019	08/15/2045
485170-AV-6	KANSAS CITY SOUTHN INDS CORPORATE			2	2FE	5,061,854	102.2000	5,110,225	5,000,000	5,030,890	0	(9,339)	0	0	3.000	2.792	MN	19,167	150,000	07/26/2016	05/15/2023
485170-BB-9	KANSAS CITY SOUTHN INDS CORPORATE	LS		2	2FE	46,962,102	116.6800	53,945,962	46,235,000	46,956,814	0	(6,150)	0	0	4.700	4.596	MN	362,174	1,985,045	06/26/2019	05/01/2048
485260-BM-4	KANSAS GAS & ELEC CO CORPORATE			2	1FE	3,699,196	109.6900	3,989,495	3,637,000	3,694,564	0	(1,368)	0	0	4.300	4.195	JJ	72,114	156,391	03/23/2017	07/15/2044
486606-L@-3	Kayne Anderson MLP/Midstream I Senior No				1FE	1,000,000	101.3700	1,013,689	1,000,000	1,000,000	0	0	0	0	3.260	3.260	JD	1,087	32,600	10/29/2014	10/31/2022
487836-AT-5	KELLOGG COMPANY DEBENTURES				2FE	25,666,758	140.9100	35,227,527	25,000,000	25,412,699	0	(24,755)	0	0	7.450	7.226	AO	465,625	1,862,500	05/24/2004	04/01/2031
487836-BW-7	KELLOGG COMPANY CORPORATE			2	2FE	492,520	111.1000	555,496	500,000	493,303	0	644	0	0	4.300	4.493	MN	2,747	21,500	10/04/2018	05/15/2028
48837@-AB-2	Kemin Industries Inc. Senior Note			4	2	4,687,500	103.7600	4,863,555	4,687,500	4,687,500	0	0	0	0	4.540	4.565	MJSD	14,188	212,812	01/31/2014	12/07/2023
49071*-AA-9	Kent Precision Food Group Inc Senior Uns			4	2	1,250,000	103.8600	1,298,284	1,250,000	1,250,000	0	0	0	0	3.910	3.929	MJSD	2,172	52,781	08/25/2016	12/15/2029
491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORATE	LS		2	1FE	11,303,888	124.2900	13,050,329	10,500,000	11,232,999	0	(22,288)	0	0	5.125	4.585	MN	89,688	538,125	12/12/2016	11/01/2040
491674-BJ-5	KENTUCKY UTILITIES COMPANY CORPORATE			2	1FE	27,881,136	116.6400	32,199,041	27,605,000	27,852,210	0	(6,193)	0	0	4.650	4.586	MN	164,020	1,283,633	01/07/2016	11/15/2043
491674-BL-0	KENTUCKY UTILITIES COMPANY CORPORATE			2	1FE	42,649,401	115.4000	47,311,210	40,997,000	42,522,465	0	(34,098)	0	0	4.375	4.135	AO	448,405	1,793,619	08/28/2018	10/01/2045
49306C-AB-7	KEY BANK NA SUB DEBENTURES				2FE	1,751,980	126.1900	2,523,712	2,000,000	1,868,900	0	11,120	0	0	6.950	8.068	FA	57,917	139,000	09/09/1999	02/01/2028
49326E-EF-6	KEYCORP CORPORATE				2FE	7,036,750	100.6300	7,044,380	7,000,000	7,005,759	0	(8,208)	0	0	2.900	2.778	MS	59,772	203,000	01/25/2016	09/15/2020
49326E-EG-4	KEYCORP CORPORATE				2FE	3,061,200	109.7600	3,292,895	3,000,000	3,056,092	0	(5,108)	0	0	4.100	3.835	AO	20,842	123,000	01/31/2019	04/30/2028
49327M-2K-9	KEYBANK NA MONEY MARKET				1FE	11,660,739	105.4500	12,548,697	11,900,000	11,721,164	0	27,972	0	0	3.300	3.607	JD	32,725	392,700	01/25/2019	06/01/2025
49327M-2T-0	KEYBANK NA BANK NOTE				1FE	1,690,868	101.0100	1,767,606	1,750,000	1,705,367	0	14,500	0	0	2.300	3.293	MS	11,963	40,250	01/23/2019	09/14/2022
49327M-2U-7	KEYBANK NA BANK NOTE	LS			1FE	9,800,904	104.1700	10,276,700	9,865,000	9,820,252	0	12,961	0	0	3.375	3.526	MS	105,432	332,944	06/27/2018	03/07/2023
49327V-2A-1	KEYBANK NA/CLEVELAND OH	LS			2FE	3,367,798	104.2900	3,357,999	3,220,000	3,363,445	0	(4,353)	0	0	3.400	2.637	MN	12,469	54,740	10/10/2019	05/20/2026
49327V-2B-9	KEYBANK NA/CLEVELAND OH BANK NOTE			2	2FE	12,014,240	107.7900	12,827,400	11,900,000	12,006,909	0	(7,331)	0	0	3.900	3.783	AO	100,555	270,725	03/22/2019	04/13/2029
49337W-AJ-9	KEYSPAN CORPORATION CORPORATE	LS			2FE	20,000,000	121.9200	24,383,341	20,000,000	20,000,000	0	0	0	0	5.803	5.803	AO	290,150	1,160,600	03/29/2005	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST CORP CORPORATE				1FE	13,979,484	129.6800	14,264,509	11,000,000	13,527,918	0	(72,777)	0	0	5.819	4.176	AO	160,023	640,090	01/01/2013	04/01/2041
49339F-AC-9	KEYSTONE POWER PASS-THROUGH HO CORPORATE				5GI	419,619	99.2300	416,379	419,619	419,619	0	0	0	0	13.000	13.000	JD	4,546	48,343	12/02/2019	06/01/2024
494368-BC-6	KIMBERLY CLARK CORP CORPORATE	LS			1FE	34,295,907	147.2800	36,959,421	25,094,765	32,435,264	0	(282,078)	0	0	6.625	4.230	FA	692,720	1,662,528	01/01/2013	08/01/2037
494368-BE-2	KIMBERLY CLARK CORP CORPORATE				1FE	3,429,465	100.8400	3,428,574	3,400,000	3,402,284	0	(3,970)	0	0	3.625	3.504	FA	51,354	123,250	04/05/2012	08/01/2020
494368-BG-7	KIMBERLY CLARK CORP CORPORATE				1FE	18,320,994	130.9400	24,125,066	18,425,000	18,336,555	0	2,174	0	0	5.300	5.337	MS	325,508	976,525	01/28/2011	03/01/2041
494368-BJ-1	KIMBERLY CLARK CORP CORPORATE				1FE	3,910,400	101.3700	4,054,873	4,000,000	3,966,720	0	9,174	0	0	2.400	2.656	JD	8,000	96,000	05/20/2013	06/01/2023
494368-BL-6	KIMBERLY CLARK CORP CORPORATE				1FE	825,556	105.9700	916,643	865,000	830,733	0	875	0	0	3.700	3.961	JD	2,667	32,005	05/20/2013	06/01/2043
494550-AW-6	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	12,941,516	132.3200	17,164,438	12,972,000	12,947,695	0	644	0	0	6.950	6.968	JJ	415,717	901,554	06/18/2007	01/15/2038
494550-BD-7	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	1,426,416	126.4900	2,213,620	1,750,000	1,447,981	0	5,972	0	0	6.500	8.293	MS	37,917	113,750	12/07/2015	09/01/2039
494550-BH-8	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	1,697,297	124.2000	2,111,319	1,700,000	1,697,454	0	52	0	0	6.375	6.387	MS	36,125	108,375	02/23/2011	03/01/2041
494550-BJ-4	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	4,076,491	104.1000	4,247,465	4,080,000	4,078,973	0	360	0	0	4.150	4.160	MS	56,440	169,320	08/03/2011	03/01/2022
494550-BN-5	KINDER MORGAN ENERGY PARTNERS CORPORATE			2	2FE	170,112	109.4100	175,054	160,000	169,991	0	(121)	0	0	5.000	4.549	FA	3,022	4,000	07/15/2019	08/15/2042
494568-AJ-0	Kinder Morgan Inc/DE CORPORATE	LS		2	2FE	25,610,136	112.3800	26,500,101	23,580,000	25,590,447	0	(19,689)	0	0	5.050	4.486	FA	449,854	595,395	07/15/2019	02/15/2046
49803#-AA-0	Kite Realty Group LP Senior Unsecured No				2	9,000,000	100.1800	9,015,989	9,000,000	9,000,000	0	0	0	0	4.230	4.230	MS	117,383	380,700	09/10/2015	09/11/2023
499040-AH-6	KNIGHT RIDDER INC DEBENTURES			4	6FE	655,200	78.8600	4,305,834	5,460,000	1,089,589	0	66,761	0	0	7.150	59.503	MN	65,065	390,390	10/30/1997	11/01/2027
500128-AA-7	Kodiak Gas Services, LLC Senior Secured			4	4	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	0	12,601	12/01/2019	07/19/2022
50075N-AC-8	KRAFT FOODS INC BONDS	LS			2FE	10,012,500	127.0100	12,700,786	10,000,000	10,006,996	0	(446)	0	0	6.500	6.490	MN	108,333	650,000	11/21/2001	11/01/2031
50075N-AR-5	KRAFT FOODS INC CORPORATE				2FE	1,480,710	131.6000	1,447,580	1,100,000	1,412,307	0	(11,285)	0	0	7.000	4.625	FA	29,944	77,000	02/01/2013	08/11/2037
50075N-AW-4	KRAFT FOODS INC CORPORATE				2FE	934,234	130.7400	915,166	700,000	896,337	0	(6,295)	0	0	6.875	4.642	JJ	20,720	48,125	02/19/2013	01/26/2039
50075N-BA-1	KRAFT FOODS INC CORPORATE				2FE	4,724,745	100.3200	4,779,488	4,764,000	4,762,853	0	4,611	0	0	5.375	5.483	FA	100,292	256,065	02/04/2010	02/10/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
500760-AE-6	KRAFT FOODS INC CORP				2FE	23,229,923	107.0800	23,562,935	22,005,000	23,068,262	0	(26,881)	0	0	5.000	4.649	JD	82,519	1,100,250	06/04/2013	06/04/2042
500760-AN-6	KRAFT FOODS INC CORP				2FE	2,206,781	121.4000	2,075,987	1,710,000	2,149,939	0	(13,184)	0	0	6.500	4.536	FA	43,843	111,150	04/27/2015	02/09/2040
500760-AR-7	KRAFT FOODS INC CORP				2FE	29,645,668	124.6200	28,626,361	22,970,000	28,587,835	0	(177,180)	0	0	6.875	4.882	JJ	679,928	1,579,188	06/25/2013	01/26/2039
500760-AU-0	KRAFT FOODS INC CORPORATE				2FE	6,286,944	100.2800	5,250,688	5,236,000	5,253,235	0	(158,940)	0	0	5.375	2.281	FA	110,229	281,435	01/18/2013	02/10/2020
50077#-AC-3	Krayn Wind LLC Senior Note			4	5FE	25,436,208	83.6100	31,161,453	37,269,270	25,436,208	0	0	0	0	6.350	11.214	JD	0	0	12/21/2010	12/31/2030
50077L-AB-2	KRAFT HEINZ FOODS CO CORPORATE	LS		2	2FE	10,930,659	98.5500	11,988,690	12,165,000	10,963,903	0	21,119	0	0	4.375	5.054	JD	44,352	532,219	07/02/2018	06/01/2046
50077L-AT-3	KRAFT HEINZ FOODS CO CORPORATE			2	2FE	199,498	109.9400	219,888	200,000	199,568	0	41	0	0	4.625	4.654	JJ	3,880	10,406	09/12/2018	01/30/2029
50077L-AY-2	KRAFT HEINZ FOODS CO CORPORATE	LS		2	2FE	3,854,126	105.3200	4,117,952	3,910,000	3,854,053	0	(73)	0	0	4.875	4.967	AO	50,830	0	09/11/2019	10/01/2049
501044-BT-7	KROGER COMPANY COMPANY GUARNT				2FE	17,951,679	134.2900	23,198,046	17,275,000	17,654,260	0	(29,314)	0	0	7.700	7.360	JD	110,848	1,330,175	06/27/2005	06/01/2029
501044-BZ-3	KROGER COMPANY COMPANY GUARNT	LS			2FE	10,712,300	138.2900	13,829,348	10,000,000	10,441,100	0	(25,312)	0	0	7.500	6.927	AO	187,500	750,000	01/23/2002	04/01/2031
501044-CK-5	KROGER COMPANY CORPORATE				2FE	1,010,360	133.1000	1,331,037	1,000,000	1,008,356	0	(229)	0	0	6.900	6.818	AO	14,567	69,000	03/20/2008	04/15/2038
501044-CQ-2	KROGER COMPANY CORPORATE			2	2FE	5,359,178	102.7700	5,385,206	5,240,000	5,281,626	0	(20,125)	0	0	3.400	2.984	AO	37,612	178,160	01/12/2016	04/15/2022
501044-CR-0	KROGER COMPANY CORPORATE			2	2FE	9,334,278	111.0900	9,236,799	8,315,000	9,183,405	0	(23,828)	0	0	5.000	4.259	AO	87,769	415,750	10/31/2012	04/15/2042
501044-CS-8	KROGER COMPANY CORPORATE			2	2FE	1,084,544	105.5400	1,145,070	1,085,000	1,084,792	0	46	0	0	3.850	3.855	FA	17,405	41,773	07/18/2013	08/01/2023
501044-CT-6	KROGER COMPANY CORPORATE			2	2FE	11,701,409	113.3600	12,129,588	10,700,000	11,619,463	0	(22,199)	0	0	5.150	4.545	FA	229,604	551,050	01/28/2016	08/01/2043
50152#-AH-0	Kwik Trip, Inc. Senior Secured				2PL	13,000,000	103.1000	13,402,857	13,000,000	13,000,000	0	0	0	0	3.650	3.650	FMAN	48,768	474,500	04/14/2017	05/24/2025
50152#-AJ-6	Kwik Trip, Inc. Senior Secured			4	2PL	25,750,000	105.4600	27,155,962	25,750,000	25,750,000	0	0	0	0	4.080	4.100	FMAN	107,978	1,050,600	05/31/2017	05/24/2033
50157#-AA-0	Kysor Warren Epta U.S. Senior Unsecured				2	16,800,000	105.2700	17,685,126	16,800,000	16,800,000	0	0	0	0	4.300	4.300	AO	146,487	361,200	04/18/2019	04/18/2026
501797-AJ-3	L Brands Inc CORPORATE	LS			3FE	5,378,000	107.6800	5,737,027	5,328,000	5,349,937	0	(5,153)	0	0	5.625	5.501	AO	63,270	299,700	11/01/2013	10/15/2023
50209*-AA-2	LMRK PropCo SO, LLC Senior Secured Note			4	2FE	16,180,488	105.4900	17,068,933	16,180,488	16,180,488	0	0	0	0	4.630	4.655	MJSD	2,081	749,157	04/24/2018	06/30/2036
502175-A#-9	LTC Properties Inc Series B Senior Note			4	2	3,320,000	101.4200	3,367,099	3,320,000	3,320,000	0	0	0	0	4.800	4.828	JAJO	31,429	159,360	07/20/2011	07/20/2021
502175-B#-8	LTC Properties Inc Series D Senior Note			4	2	2,333,333	103.5200	2,415,421	2,333,333	2,333,333	0	0	0	0	4.500	4.525	JAJO	17,792	105,000	08/21/2014	07/31/2026
502175-B@-0	LTC Properties Inc Series C Senior Note			4	2	4,322,857	100.7800	4,356,613	4,322,857	4,322,857	0	0	0	0	3.990	4.009	FMAN	19,644	172,482	11/20/2013	11/22/2021
502175-C#-7	LTC Properties Inc Senior Unsecured Note			4	2	5,000,000	102.0200	5,100,775	5,000,000	5,000,000	0	0	0	0	4.150	4.171	FMAN	23,632	207,500	05/20/2016	05/22/2028
502175-C*-1	LTC Properties Inc Series E Senior Unsec			4	2	9,318,400	103.6800	9,661,568	9,318,400	9,318,400	0	0	0	0	4.500	4.524	FMAN	36,109	419,328	08/31/2015	09/03/2030
502175-D#-6	LTC Properties Inc Sr. Unsecured			4	2Z	100,000,000	98.5700	98,573,412	100,000,000	100,000,000	0	0	0	0	3.850	3.867	JAJO	866,250	0	10/10/2019	10/20/2031
502175-D@-8	LTC Properties Inc Senior Unsecured Note			4	2	23,110,000	103.3500	23,883,513	23,110,000	23,110,000	0	0	0	0	4.500	4.525	FMAN	129,994	1,039,950	02/16/2017	02/16/2032
502431-AD-1	L3HARRIS TECHNOLOGIES INC CORP			2	2FE	2,283,552	107.0700	2,457,309	2,295,000	2,284,277	0	725	0	0	3.850	3.927	JD	3,927	44,179	07/02/2019	12/15/2026
50249A-AA-1	LYB INTERNATIONAL FINANCE III CORPORATE			2	2FE	1,993,560	104.3400	2,086,769	2,000,000	1,993,476	0	(84)	0	0	4.200	4.219	AO	18,900	0	10/02/2019	10/15/2049
50540R-AS-1	LAB CORP OF AMERICA HOLDINGS CORPORATE			2	2FE	3,772,960	112.1300	4,485,111	4,000,000	3,787,795	0	4,120	0	0	4.700	5.076	FA	78,333	188,000	02/03/2016	02/01/2045
50550#-AA-3	Lackawanna Energy Center LLC Debt in a P			4	3YE	3,908,000	104.1600	4,070,509	3,908,000	3,908,000	0	0	0	0	5.880	5.844	MJSD	638	229,790	01/13/2017	03/31/2024
505588-BK-8	LACLEDE GAS CO CORPORATE			2	1FE	312,483	113.5400	327,000	288,000	310,450	0	(574)	0	0	4.625	4.100	FA	5,032	13,320	04/01/2016	08/15/2043
51222*-AA-3	Lakeview Green Energy Senior Secured Not			4	2	6,923,719	118.5100	8,205,481	6,923,719	6,923,719	0	0	0	0	7.160	6.207	JAJO	123,935	495,738	11/24/2009	10/01/2029
51512*-AB-0	Landsberg Orora Senior Unsecured Note				2PL	16,430,000	101.2000	16,627,416	16,430,000	16,430,000	0	0	0	0	3.410	3.410	JJ	256,787	560,263	07/16/2015	07/16/2025
51808B-AE-2	LASMO (USA) INC COMPANY GUARNT				2FE	50,364,129	127.8900	64,007,616	50,050,000	50,163,029	0	(13,100)	0	0	7.300	7.256	MN	466,855	3,653,650	12/21/2000	11/15/2027
521865-AX-3	LEAR CORP CORPORATE	LS		2	2FE	6,165,000	102.7700	6,335,709	6,165,000	6,165,000	0	0	0	0	5.250	5.250	JJ	149,244	323,663	11/18/2014	01/15/2025
52472#-AC-0	Legal Coverage Group, Ltd. Senior Note			4	6*	0	0.0000	0	0	0	0	0	0	0	9.000	0.000	MJSD	0	0	12/31/2014	01/02/2024
526057-CK-8	LENNAR CORP CORPORATE				3FE	2,523,672	105.9900	2,427,219	2,290,000	2,386,770	0	(89,372)	0	0	8.375	4.173	JJ	88,435	191,788	06/13/2018	01/15/2021
53079E-AE-4	Liberty Mutual Group Inc. CORPORATE				2FE	8,188,460	131.6300	9,214,067	7,000,000	8,014,533	0	(46,117)	0	0	7.000	5.514	MS	144,278	490,000	11/23/2015	03/15/2034
53079E-AG-9	Liberty Mutual Group Inc. CORPORATE				2FE	11,929,296	129.3600	12,499,089	9,662,000	11,772,373	0	(95,213)	0	0	6.500	4.498	MS	184,920	628,030	08/17/2018	03/15/2035
53079E-AZ-7	Liberty Mutual Group Inc. CORPORATE				2FE	6,868,689	135.9400	7,748,388	5,700,000	6,728,707	0	(24,206)	0	0	6.500	5.132	MN	61,750	370,500	05/14/2013	05/01/2042
53079E-BF-0	Liberty Mutual Group Inc. CORPORATE				2FE	51,795,794	115.8300	57,987,476	50,064,000	51,731,295	0	(37,471)	0	0	4.850	4.619	FA	1,011,710	2,428,104	11/02/2018	08/01/2044
53079E-BG-8	Liberty Mutual Group Inc. CORPORATE				2FE	5,915,520	112.3600	6,517,100	5,800,000	5,906,884	0	(8,636)	0	0	4.569	4.321	FA	110,418	134,709	02/05/2019	02/01/2029
53079E-BH-6	Liberty Mutual Group Inc. CORPORATE			2	2FE	46,868,365	113.6100	50,761,715	44,680,000	46,850,357	0	(18,008)	0	0	4.500	4.207	JD	89,360	1,027,640	08/05/2019	06/15/2049
53079E-BJ-2	Liberty Mutual Group Inc. CORPORATE			2	2FE	6,815,397	104.9300	7,030,398	6,700,000	6,814,988	0	(409)	0	0	3.951	3.854	AO	69,121	0	11/26/2019	10/15/2050
53154*-AF-0	Liberty Utilities Finance GP1 Senior Not				2	1,000,000	110.1300	1,101,275	1,000,000	1,000,000	0	0	0	0	4.260	4.260	JJ	17,868	42,600	07/31/2013	07/31/2028
532457-AM-0	Eli Lilly & Co NOTES				1FE	2,118,465	124.4800	2,482,122	1,994,000	2,041,419	0	(7,098)	0	0	7.125	6.594	JD	11,839	142,073	05/16/2002	06/01/2025
532457-AP-3	Eli Lilly & Co NOTES				1FE	4,944,213	143.3900	7,631,036	5,322,000	5,039,207	0	8,454	0	0	6.770	7.307	JJ	180,150	360,299	10/20/2015	01/01/2036
532457-BC-1	Eli Lilly & Co CORPORATE				1FE	6,036,434	136.8000	8,207,961	6,000,000	6,027,838	0	(902)	0	0	5.950	5.906	MN	45,617	357,000	03/06/2009	11/15/2037
532457-BJ-6	Eli Lilly & Co CORPORATE			2	1FE	9,148,065	109.9900	10,478,932	9,527,000	9,162,182	0	8,339	0	0	3.700	3.941	MS	117,500	352,499	08/29/2018	03/01/2045
532457-BR-8	Eli Lilly & Co CORPORATE			2	1FE	12,024,286	115.1200	13,756,226	11,950,000	12,022,405	0	(1,512)	0	0	3.950	3.913	MN	60,314	472,025	09/24/2018	05/15/2047
532457-BT-4	Eli Lilly & Co CORPORATE	LS		2	1FE	48,984,283	115.6000	54,759,636	47,369,000	48,973,390	0	(10,893)	0	0	3.950	3.750	MS	550,928	847,823	09/23/2019	03/15/2049
532457-BU-1	Eli Lilly & Co CORPORATE			2	1FE	16,731,020	117.7800	20,023,469	17,000,000	16,733,179	0	2,159	0	0	4.150	4.232	MS	207,731	397,824	03/15/2019	03/15/2059
532457-BV-9	Eli Lilly & Co CORPORATE			2	1FE	499,230	107.9500	539,743	500,000	499,278	0	48	0	0	3.375	3.393	MS	4,969	9,516	02/20/2019	03/15/2029
532716-AT-4	L Brands Inc CORPORATE				3FE	1,091,250	105.2700	1,052,745	1,000,000	1,017,366	0	(13,197)	0	0	6.625	5.164	AO	16,563	66,250	08/06/2013	04/01/2021
532716-AU-1	L Brands Inc CORPORATE	LS			3FE	15,462,146	105.5200	15,446,874	14,639,000	14,889,023	0	(110,083)	0	0	5.625	4.765	FA	311,079	823,444	12/08/2014	02/15/2022
53359#-AC-6	LINCOLN ELEC HLDGS INC / ETC Senior Unse				2	7,500,000	106.1100	7,958,079	7,500,000	7,500,000	0	0	0	0	3.610	3.610	AO	67,688	270,750	04/01/2015	04/02/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
534187-AR-0	LINCOLN NATL CORP IND CORPORATE				2FE	23,623,910	126.0900	30,261,714	24,000,000	23,713,755	0	9,791	0	0	6.150	6.267	AO	344,400	1,476,000	07/23/2007	04/07/2036
53575#-AJ-9	Link Snacks Inc. Senior Secured Note			4	3	24,175,000	105.4000	25,479,193	24,175,000	24,175,000	0	0	0	0	5.550	5.588	MJSD	3,727	1,341,713	04/01/2014	03/31/2024
53575#-AK-6	Link Snacks Inc. Senior Secured Note			4	3	4,185,714	101.9300	4,266,451	4,185,714	4,185,714	0	0	0	0	5.400	0.000	MJSD	11,301	226,029	12/13/2010	12/13/2020
536210-AL-0	Lion Industrial Properties, LP Senior Un				2	24,350,000	103.6600	25,241,850	24,350,000	24,350,000	0	0	0	0	3.700	3.700	JJ	412,935	900,950	01/16/2018	01/18/2028
536210-AQ-9	Lion Industrial Properties, LP Sr. Unsec				2IF	12,500,000	98.3900	12,298,996	12,500,000	12,500,000	0	0	0	0	3.050	3.050	AO	80,486	0	10/15/2019	10/15/2029
536310-AB-0	Lippert Components, Inc. Senior Unsecure				2IF	5,000,000	101.8200	5,091,258	5,000,000	5,000,000	0	0	0	0	3.800	3.800	MJSD	1,056	142,500	03/29/2019	03/29/2022
53734#-AD-0	Little Rapids Corporation Senior Secured			4	4	172,222	101.0100	173,968	172,222	172,222	0	0	0	0	7.500	7.568	MJSD	108	12,917	06/28/2010	06/28/2020
538021-AC-0	LITTON INDS INC DEBENTURES				2FE	9,610,300	125.9200	12,592,285	10,000,000	9,830,526	0	20,092	0	0	7.750	8.099	MS	228,194	775,000	09/05/1996	03/15/2026
538021-AH-9	LITTON INDS INC DEBENTURES				2FE	7,000,000	129.0000	9,030,352	7,000,000	7,000,000	0	0	0	0	6.980	6.980	MS	143,866	488,600	03/14/1996	03/15/2036
53839#-AA-0	Living Cities Blended Catalyst Senior No				4YE	1,341,352	96.6500	1,398,729	1,447,205	1,356,593	0	11,204	0	0	3.000	4.194	JD	1,930	33,173	07/01/2019	12/15/2025
000000-00-0	Living Spaces Furniture, LLC Sr. Secured			4	2Z	9,825,000	100.9000	9,913,750	9,825,000	9,825,000	0	0	0	0	4.040	4.060	JAJO	39,693	0	11/25/2019	11/24/2031
53961*-BG-0	Local Initiatives Support Corp Senior No			4	1	4,957,123	100.0000	5,000,000	5,000,000	4,971,456	0	11,947	0	0	4.000	4.494	JAJO	50,000	190,476	06/01/2018	09/01/2021
53961*-BP-0	Local Initiatives Support Corp Unsecured			4	1	1,322,408	100.0000	1,385,015	1,385,015	1,333,169	0	6,906	0	0	3.850	4.665	MON	1,333	53,323	06/01/2018	12/22/2025
53961*-BR-6	Local Initiatives Support Corp Unsecured			4	1	5,608,486	100.0000	5,902,797	5,902,797	5,653,853	0	29,105	0	0	3.850	4.689	MON	5,681	227,258	06/01/2018	08/22/2026
53961*-BS-4	Local Initiatives Support Corp Unsecured			4	1	1,811,487	100.0000	1,926,289	1,926,289	1,826,221	0	9,451	0	0	3.850	4.748	MON	2,060	74,162	06/01/2018	12/21/2027
53961*-BT-2	Local Initiatives Support Corp Senior No			4	1	7,381,362	100.0000	7,818,529	7,818,529	7,441,391	0	38,497	0	0	3.850	4.727	MON	7,525	301,013	06/01/2018	06/22/2027
53961*-BU-9	Local Initiatives Support Corp Unsecured			4	1	6,450,309	100.0000	6,808,379	6,808,379	6,492,526	0	27,896	0	0	3.850	4.616	MON	7,281	262,122	06/21/2018	06/21/2028
539830-AD-1	LOCKHEED MARTIN CORP COMPANY GUARNT				1FE	6,847,821	140.4800	8,653,504	6,160,000	6,678,689	0	(17,855)	0	0	7.200	6.360	MN	73,920	443,520	06/15/2006	05/01/2036
539830-AK-5	LOCKHEED MARTIN CORP BONDS				1FE	11,864,051	145.0400	13,518,755	9,321,000	10,848,172	0	(109,260)	0	0	8.500	6.249	JD	66,024	792,285	04/01/2016	12/01/2029
539830-AR-0	LOCKHEED MARTIN CORP CORPORATE				1FE	8,479,530	138.0600	11,044,613	8,000,000	8,359,519	0	(12,657)	0	0	6.150	5.727	MS	164,000	492,000	12/18/2006	09/01/2036
539830-AW-9	LOCKHEED MARTIN CORP CORP				1FE	7,089,251	135.5600	9,093,364	6,708,000	7,029,780	0	(8,501)	0	0	5.720	5.331	JD	31,975	383,698	07/28/2011	06/01/2040
539830-BB-4	LOCKHEED MARTIN CORP CORP				1FE	3,675,397	114.3300	4,370,786	3,823,000	3,687,147	0	3,225	0	0	4.070	4.310	JD	6,915	155,596	12/07/2015	12/15/2042
539830-BD-0	LOCKHEED MARTIN CORP CORPORATE			2	1FE	40,678,589	110.6600	49,012,241	44,290,000	40,944,919	0	72,283	0	0	3.800	4.293	MS	561,007	1,683,020	03/03/2016	03/01/2045
539830-BE-8	LOCKHEED MARTIN CORP CORPORATE			2	1FE	3,819,160	104.0600	4,162,590	4,000,000	3,846,801	0	26,406	0	0	2.900	3.721	MS	38,667	116,000	12/12/2018	03/01/2025
539830-BH-1	LOCKHEED MARTIN CORP CORPORATE	LS		2	1FE	33,456,838	107.3200	33,511,103	31,225,000	33,390,419	0	(66,419)	0	0	3.550	2.265	JJ	511,136	0	10/18/2019	01/15/2026
539830-BL-2	LOCKHEED MARTIN CORP CORPORATE	LS		2	1FE	21,231,091	126.8800	26,518,517	20,900,000	21,206,309	0	(6,170)	0	0	4.700	4.602	MN	125,516	982,300	11/23/2015	05/15/2046
539830-BN-8	LOCKHEED MARTIN CORP CORPORATE	LS		2	1FE	47,296,594	116.7400	54,388,598	46,589,000	47,274,781	0	(10,338)	0	0	4.090	4.008	MS	561,061	1,905,490	10/30/2017	09/15/2052
540424-AP-3	LOEWS CORP CORP	LS			1FE	27,905,319	131.1700	30,955,412	23,600,000	27,117,875	0	(158,647)	0	0	6.000	4.616	FA	590,000	1,416,000	12/11/2018	02/01/2035
540424-AR-9	LOEWS CORP CORPORATE			2	1FE	12,533,066	110.1800	13,903,234	12,619,000	12,535,121	0	1,835	0	0	4.125	4.168	MN	66,513	520,534	06/13/2018	05/15/2043
540424-AS-7	LOEWS CORP CORPORATE			2	1FE	53,325,914	107.2700	55,111,790	51,375,000	53,201,303	0	(127,203)	0	0	3.750	3.089	AO	481,641	1,173,975	12/05/2019	04/01/2026
543859-AH-5	LOCKHEED MARTIN TACTICAL DEBENTURES				1FE	1,830,340	114.7100	2,294,223	2,000,000	1,952,154	0	10,691	0	0	7.000	7.750	MS	41,222	140,000	04/16/1996	09/15/2023
543859-AK-8	LOCKHEED MARTIN TACTICAL DEBENTURES				1FE	9,661,000	121.4200	12,141,740	10,000,000	9,883,845	0	20,425	0	0	8.375	8.693	JD	37,222	837,500	08/24/1994	06/15/2024
54388*-AD-1	Loram Maintenance of Way, Inc. Senior No			4	2	681,818	103.3200	704,456	681,818	681,818	0	0	0	0	5.880	5.921	MJSD	2,450	40,091	10/27/2015	03/09/2022
54388*-AF-6	Loram Maintenance of Way, Inc. Senior No			4	2	681,818	103.3200	704,456	681,818	681,818	0	0	0	0	5.880	5.921	MJSD	2,450	40,091	10/27/2015	03/09/2022
54388*-AG-4	Loram Maintenance of Way, Inc. Senior No			4	2	681,818	103.3200	704,456	681,818	681,818	0	0	0	0	5.880	5.921	MJSD	2,450	40,091	10/27/2015	03/09/2022
54388*-AH-2	Loram Maintenance of Way, Inc. Senior No			4	2	764,209	100.3500	716,767	714,250	716,978	0	(7,944)	0	0	5.050	2.774	MJSD	2,906	36,070	08/19/2014	03/02/2020
54388*-AJ-8	Loram Maintenance of Way, Inc. Senior No			4	2	750,000	100.8400	756,264	750,000	750,000	0	0	0	0	4.850	4.879	MJSD	1,617	36,375	06/15/2010	06/15/2020
54388*-AL-3	Loram Maintenance of Way, Inc. Senior No			4	2	285,714	101.2300	289,233	285,714	285,714	0	0	0	0	4.000	4.019	MJSD	95	11,429	09/28/2011	09/28/2021
54388*-AM-1	Loram Maintenance of Way, Inc. Senior No			4	2	7,500,000	103.2300	7,742,164	7,500,000	7,500,000	0	0	0	0	3.950	3.969	JAJO	55,958	296,250	07/23/2014	07/23/2026
54388*-AN-9	Loram Maintenance of Way, Inc. Senior Un			4	2	23,320,000	101.6900	23,714,370	23,320,000	23,320,000	0	0	0	0	3.640	3.656	MJSD	51,874	848,848	02/12/2018	12/09/2027
546268-AG-8	LOUISIANA LAND & EXPL CO DEBENTURES				1FE	9,278,200	117.6800	11,768,074	10,000,000	9,783,004	0	44,953	0	0	7.650	8.307	JD	63,750	765,000	03/31/1994	12/01/2023
546676-AU-1	LOUISVILLE GAS & ELEC CO CORPORATE			2	1FE	14,028,264	122.6500	17,060,844	13,910,000	14,025,538	0	(4,170)	0	0	5.125	5.052	MN	91,091	712,888	09/15/2015	11/15/2040
546676-AV-9	LOUISVILLE GAS & ELEC CO CORPORATE	LS		2	1FE	25,814,813	117.9500	28,977,607	24,568,000	25,735,567	0	(30,252)	0	0	4.650	4.318	MN	145,975	1,142,412	09/15/2017	11/15/2043
546676-AX-5	LOUISVILLE GAS & ELEC CO CORPORATE			2	1FE	33,811,164	114.3200	36,602,018	32,018,000	33,674,888	0	(38,853)	0	0	4.375	4.041	AO	350,197	1,400,788	08/28/2018	10/01/2045
54738#-AE-2	Loves Travel Stops & Country Series 2010				2	14,755,000	101.6500	14,998,338	14,755,000	14,755,000	0	0	0	0	4.500	4.500	FMAN	110,663	673,197	11/02/2010	11/02/2020
54738#-AJ-1	Loves Travel Stops & Country Senior Unse				2	14,640,000	105.1600	15,395,182	14,640,000	14,640,000	0	0	0	0	3.750	3.750	JAJO	108,275	549,000	01/20/2017	01/20/2027
548661-AK-3	LOWES COMPANIES INC CORPORATE				2FE	5,177,200	127.7700	6,388,321	5,000,000	5,108,707	0	(8,590)	0	0	6.500	6.185	MS	95,694	325,000	07/17/2009	03/15/2029
548661-CJ-4	LOWES COMPANIES INC CORPORATE	LS			2FE	12,194,145	122.9700	16,201,117	13,175,000	12,450,405	0	26,725	0	0	5.500	6.044	AO	152,976	724,625	05/18/2006	10/15/2035
548661-CL-9	LOWES COMPANIES INC CORPORATE				2FE	3,875,235	124.3700	4,352,858	3,500,000	3,792,410	0	(10,864)	0	0	5.800	5.055	AO	42,856	203,000	09/21/2010	10/15/2036
548661-CP-0	LOWES COMPANIES INC CORPORATE				2FE	18,685,821	133.4900	22,024,998	16,500,000	18,270,484	0	(56,930)	0	0	6.650	5.680	MS	323,079	1,097,250	12/15/2010	09/15/2037
548661-CR-6	LOWES COMPANIES INC CORPORATE			2	2FE	23,194,164	125.5000	27,782,387	22,137,000	23,012,137	0	(24,657)	0	0	5.800	5.468	AO	271,055	1,283,946	04/27/2015	04/15/2040
548661-CX-3	LOWES COMPANIES INC CORPORATE			2	2FE	23,505,804	114.6500	24,185,113	21,094,000	23,145,903	0	(58,364)	0	0	4.650	3.978	AO	207,073	980,871	04/27/2015	04/15/2042
548661-CZ-8	LOWES COMPANIES INC CORPORATE			2	2FE	532,377	106.0000	529,986	500,000	515,750	0	(4,271)	0	0	3.875	2.910	MS	5,705	19,375	12/07/2015	09/15/2023
548661-DA-2	LOWES COMPANIES INC CORPORATE			2	2FE	82,871,548	115.9900	95,493,829	82,332,000	82,812,595	0	(11,220)	0	0	5.000	4.957	MS	1,212,110	4,116,600	04/27/2015	09/15/2043
548661-DE-4	LOWES COMPANIES INC CORPORATE			2	2FE	407,944	108.3900	408,644	377,000	404,899	0	(695)	0	0	4.250	3.780	MS	4,718	16,023	04/27/2015	09/15/2044
549271-AF-1	LUBRIZOL CORP BOND				1FE	22,457,010	140.6200	29,529,558	21,000,000	22,023,000	0	(42,812)	0	0	6.500	5.994	AO	341,250	1,365,000	08/24/2005	10/01/2034
549498-AD-1	Luck Stone Corporation Senior Note			4	3	757,500	101.9000	771,884	757,500	757,500	0	0	0	0	3.980	3.999	JAJO	5,946	30,148	10/28/2014	04/22/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
549498-AJ-8	Luck Stone Corporation Series A Senior N			4	3	850,000	100.7500	856,370	850,000	850,000	0	0	0	0	6.420	6.470	FMAN	8,337	54,570	05/06/2010	05/06/2020
549498-AP-4	Luck Stone Corporation Senior Unsecured			4	2IF	3,750,000	101.8000	3,817,300	3,750,000	3,750,000	0	0	0	0	3.600	3.615	JAJO	26,625	26,625	08/09/2019	07/20/2026
55067#-AA-8	Lux Credit Consultants, LLC Sr. Secured			4	4Z	8,240,571	99.4400	8,194,424	8,240,571	8,240,571	0	0	0	0	7.490	7.473	MJSD	32,129	0	12/13/2019	12/13/2024
55261F-AJ-3	M & T BK CORP CORPORATE	LS		2	1FE	21,471,012	105.2000	22,622,218	21,503,000	21,481,110	0	6,406	0	0	3.550	3.578	JJ	328,667	710,107	02/08/2019	07/26/2023
55279H-AQ-3	MANUFACTURERS AND TRADERS TRUS BANK NOTE				1FE	922,745	105.7600	1,004,734	950,000	926,548	0	2,605	0	0	3.400	3.775	FA	12,023	32,300	07/06/2018	08/17/2027
55294#-AR-6	MDU Energy Capital, LLC Senior Unsecured				2	4,800,000	107.7500	5,172,015	4,800,000	4,800,000	0	0	0	0	4.310	4.310	JAJO	51,720	206,880	10/01/2015	10/01/2030
552953-CC-3	MGM RESORTS INTL CORPORATE				3FE	1,035,500	109.8900	1,098,899	1,000,000	1,015,941	0	(4,464)	0	0	6.000	5.448	MS	17,667	60,000	03/03/2015	03/15/2023
55303J-A@-5	MGP Ingredients, Inc. Senior Secured Not			4	2	10,000,000	104.8600	10,485,849	10,000,000	10,000,000	0	0	0	0	3.800	3.818	JAJO	64,389	190,000	04/30/2019	04/30/2029
55305B-AM-3	M/I HOMES INC CORPORATE			2	3FE	1,042,500	100.4900	1,004,881	1,000,000	1,000,520	0	(14,448)	0	0	6.750	5.248	JJ	31,125	67,500	12/01/2016	01/15/2021
55335B-AB-4	MEPT Edgemoor Operating, LP Senior Unsec				2	1,000,000	102.8500	1,028,479	1,000,000	1,000,000	0	0	0	0	3.660	3.660	JD	203	36,600	06/29/2016	06/29/2026
55335B-AC-2	MEPT Edgemoor Operating, LP Sr. Unsecure				2	5,000,000	103.2600	5,162,929	5,000,000	5,000,000	0	0	0	0	3.760	3.760	JD	1,044	188,000	06/29/2016	06/29/2028
55336V-AG-5	MPLX LP CORPORATE	LS		2	2FE	29,167,338	108.7300	29,106,517	26,770,000	28,459,713	0	(329,507)	0	0	4.875	3.397	JD	108,753	1,305,038	10/19/2017	12/01/2024
55336V-AJ-9	MPLX LP CORPORATE			2	2FE	15,849,370	109.2300	16,146,744	14,782,000	15,529,392	0	(129,052)	0	0	4.875	3.785	JD	60,052	720,623	06/09/2017	06/01/2025
55336V-AN-0	MPLX LP CORPORATE	LS		2	2FE	18,294,934	101.8200	18,749,785	18,415,000	18,299,732	0	1,889	0	0	4.700	4.740	AO	182,718	865,505	02/05/2018	04/15/2048
55336V-AR-1	MPLX LP CORPORATE			2	2FE	10,532,496	103.7400	10,976,144	10,580,000	10,539,933	0	3,989	0	0	4.000	4.054	MS	124,609	423,200	02/05/2018	03/15/2028
55336V-BG-4	MPLX LP CORP FLOATER			2	2FE	13,000,000	100.3700	13,048,282	13,000,000	13,000,000	0	0	0	0	2.785	3.002	MJSD	23,131	98,653	09/04/2019	09/09/2021
553498-A#-3	MSA Safety Incorporated Senior Unsecured			4	2	30,470,000	107.6300	29,838,573	27,723,305	27,723,305	0	0	0	1,070,426	3.400	3.414	JAJO	180,664	913,242	01/22/2016	01/22/2031
553498-A*-7	MSA Safety Incorporated Series A Senior			4	2	14,208,000	101.6500	14,442,658	14,208,000	14,208,000	0	0	0	0	4.000	4.019	JAJO	123,136	568,320	10/13/2010	10/13/2021
553848-AC-2	MTD Products, Inc Senior Unsecured Note				2	7,900,000	103.6300	8,233,136	7,944,589	7,944,589	0	0	0	(146,152)	1.840	1.840	JJ	62,127	146,910	07/28/2016	07/28/2026
55391#-AB-3	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec			4	3IF	13,230,141	103.3000	13,666,592	13,230,141	13,230,141	0	0	0	0	6.250	6.332	MON	68,907	496,130	04/30/2019	06/30/2025
55391#-AC-1	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec			4	4	3,503,051	101.0300	3,539,132	3,503,051	3,503,051	0	0	0	0	5.691	5.904	MON	16,614	223,802	07/19/2017	06/30/2024
55616X-AG-2	Macys Retail Holdings Inc CORPORATE			2	2FE	5,835,977	91.9800	4,720,500	5,132,000	5,731,073	0	(16,659)	0	0	5.125	4.289	JJ	121,279	263,015	10/31/2012	01/15/2042
55616X-AK-3	Macys Retail Holdings Inc CORPORATE			2	2FE	5,705,589	103.7700	5,961,350	5,745,000	5,728,157	0	4,064	0	0	4.375	4.461	MS	83,781	251,344	09/03/2013	09/01/2023
55907R-AA-6	MAGELLAN MIDSTREAM PARTNERS LP CORPORATE	LS			2FE	16,784,361	102.4100	16,461,974	16,075,000	16,172,453	0	(87,000)	0	0	4.250	3.672	FA	284,661	683,188	08/30/2013	02/01/2021
559080-AC-0	MAGELLAN MIDSTREAM PRTNS CORPORATE	LS			2FE	5,115,482	125.2400	6,399,609	5,110,000	5,117,999	0	(440)	0	0	6.400	6.381	MN	54,507	327,040	01/23/2018	05/01/2037
559080-AG-1	MAGELLAN MIDSTREAM PRTNS CORPORATE	LS		2	2FE	8,048,922	117.1200	8,385,432	7,160,000	8,003,927	0	(20,682)	0	0	5.150	4.340	AO	77,845	368,740	01/29/2018	10/15/2043
559080-AJ-5	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2FE	207,926	100.3100	221,676	221,000	208,381	0	262	0	0	4.200	4.584	MS	2,733	9,282	03/06/2018	03/15/2045
559080-AK-2	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2FE	15,658,483	112.8800	15,756,635	13,959,000	15,415,214	0	(128,625)	0	0	5.000	3.057	MS	232,650	382,950	10/16/2019	03/01/2026
559080-AL-0	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2FE	14,735,836	107.0200	15,823,276	14,785,000	14,741,250	0	1,575	0	0	4.250	4.267	MS	185,018	377,931	07/09/2019	09/15/2046
559080-AM-8	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2FE	21,379,219	104.5000	23,062,221	22,070,000	21,398,658	0	12,001	0	0	4.200	4.389	AO	226,585	863,940	06/25/2019	10/03/2047
559080-AN-6	MAGELLAN MIDSTREAM PRTNS CORPORATE	LS		2	2FE	73,721,343	116.0600	80,295,259	69,182,000	73,686,341	0	(35,002)	0	0	4.850	4.442	FA	1,398,053	1,421,808	10/24/2019	02/01/2049
56087#-AA-2	Makers Village Tenant Inv Fund Debt - Le			4	5GI	2,471,189	101.0000	3,004,750	2,975,000	2,760,034	0	56,800	0	0	5.000	11.131	JAJO	37,188	148,750	01/30/2015	09/01/2022
56139P-AA-8	MALURUS I LLC CORP FLOATER			2	1FE	190,000,000	100.5400	191,026,000	190,000,000	190,000,000	0	0	0	0	2.847	3.013	MJSD	75,119	1,462,979	09/23/2019	09/26/2022
56585A-AF-9	MARATHON PETROLEUM CORP CORPORATE			2	2FE	9,991,241	129.8800	10,359,506	7,976,000	9,711,664	0	(48,163)	0	0	6.500	4.824	MS	172,813	518,440	04/27/2015	03/01/2041
570535-AM-6	MARKEL CORP CORPORATE				2FE	20,434,091	104.1900	21,229,597	20,375,000	20,395,759	0	(6,161)	0	0	3.625	3.590	MS	186,700	738,594	03/06/2013	03/30/2023
570535-AP-9	MARKEL CORP CORPORATE				2FE	512,178	109.9900	560,939	510,000	511,918	0	(44)	0	0	5.000	4.972	MS	6,446	25,500	03/26/2013	03/30/2043
570535-AQ-7	MARKEL CORP CORPORATE				2FE	25,753,830	115.9200	27,123,170	23,399,000	25,735,406	0	(18,424)	0	0	5.000	4.357	AO	279,488	520,475	12/13/2019	04/05/2046
570535-AR-5	MARKEL CORP CORPORATE			2	2FE	6,806,419	103.4800	7,553,710	7,300,000	6,855,562	0	46,483	0	0	3.500	4.427	MN	42,583	255,500	12/11/2018	11/01/2027
570535-AS-3	MARKEL CORP CORPORATE			2	2FE	7,151,385	104.0200	8,113,963	7,800,000	7,162,523	0	10,115	0	0	4.300	4.831	MN	55,900	281,650	07/25/2019	11/01/2047
570535-AT-1	MARKEL CORP CORPORATE	LS		2	2FE	38,084,964	116.3900	40,677,942	34,950,000	38,059,970	0	(24,994)	0	0	5.000	4.447	MN	199,021	873,750	07/23/2019	05/20/2049
570535-AV-6	MARKEL CORP CORPORATE	LS		2	2FE	22,809,029	103.2300	23,500,737	22,765,000	22,808,094	0	(935)	0	0	4.150	4.139	MS	272,927	0	10/17/2019	09/17/2050
571676-AC-9	MARS INC CORPORATE			2	1FE	2,989,650	109.7400	3,292,323	3,000,000	2,989,937	0	287	0	0	3.600	3.630	AO	27,000	54,600	04/01/2019	04/01/2034
571676-AD-7	MARS INC CORPORATE	LS		2	1FE	5,079,508	111.1700	5,680,881	5,110,000	5,080,100	0	593	0	0	3.875	3.918	AO	49,503	100,106	04/29/2019	04/01/2039
571676-AF-2	MARS INC CORPORATE			2	1FE	28,504,756	113.1400	32,336,906	28,580,000	28,504,464	0	(293)	0	0	3.950	3.965	AO	282,228	570,727	04/12/2019	04/01/2049
571676-AG-0	MARS INC CORPORATE	LS		2	1FE	45,532,443	113.2600	51,487,030	45,460,000	45,530,156	0	(2,287)	0	0	4.125	4.116	AO	468,806	948,030	04/15/2019	04/01/2054
571676-AH-8	MARS INC CORPORATE			2	1FE	68,683,225	113.4400	76,767,431	67,670,000	68,671,716	0	(11,508)	0	0	4.200	4.123	AO	710,535	1,436,860	03/27/2019	04/01/2059
57169*-AM-9	Mars Inc. Series E Senior Note				1	21,439,321	114.5200	22,034,051	19,240,000	20,681,240	0	(355,964)	0	0	6.720	4.490	AO	305,275	1,292,928	11/01/2017	10/06/2023
57169*-AT-4	Mars Inc. Senior Note				1	14,000,000	103.8100	14,533,315	14,000,000	14,000,000	0	0	0	0	3.490	3.490	AO	108,578	488,600	10/11/2012	10/11/2024
57169*-AU-1	Mars Inc. Senior Note				1	33,256,035	105.9100	35,216,828	33,252,966	33,255,163	0	(242)	0	0	3.740	3.739	AO	276,369	1,243,661	04/01/2016	10/11/2027
57169*-AY-3	Mars Inc. Senior Unsecured Note				1	5,640,000	99.4600	5,609,401	5,640,000	5,640,000	0	0	0	0	2.820	2.820	MS	41,529	159,048	09/27/2016	09/27/2028
57169*-AZ-0	Mars Inc. Senior Unsecured Note				1	12,972,326	99.2300	14,060,423	14,170,000	13,034,985	0	62,660	0	0	2.970	3.822	MS	109,888	420,849	03/01/2019	09/29/2031
57169*-BB-2	Mars Inc. Senior Unsecured Note				1	27,341,040	99.6800	29,903,720	30,000,000	27,400,579	0	59,538	0	0	3.570	4.180	MS	279,650	1,071,000	03/01/2019	09/27/2041
57169*-BC-0	Mars Inc. Senior Unsecured Note				1	2,420,000	101.4000	2,453,916	2,420,000	2,420,000	0	0	0	0	3.750	3.750	MS	23,696	90,750	09/27/2016	09/27/2046
57169*-BE-6	Mars Inc. Senior Unsecured Note				1	8,000,000	102.7900	8,222,903	8,000,000	8,000,000	0	0	0	0	3.300	3.300	MS	67,467	264,000	03/29/2017	03/29/2024
57169*-BG-1	Mars Inc. Senior Unsecured Note				1	20,000,000	104.3900	20,877,166	20,000,000	20,000,000	0	0	0	0	3.530	3.530	MS	180,422	706,000	03/29/2017	03/29/2027
571748-AK-8	MARSH & MCLENNAN COS INC SENIOR NOTES				1FE	4,769,270	129.0600	6,453,270	5,000,000	4,843,683	0	7,141	0	0	5.875	6.219	FA	122,396	293,750	07/08/2004	08/01/2033
571748-AR-3	MARSH & MCLENNAN COS INC CORPORATE			2	1FE	4,992,550	103.7200	5,185,950	5,000,000	4,998,508	0	850	0	0	4.800	4.819	JJ	110,667	240,000	07/12/2011	07/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
571748-BE-1	MARSH & MCLENNAN COS INC CORPORATE				1FE	8,493,710	101.4900	8,626,569	8,500,000	8,496,679	0	2,969	0	0	3.500	3.540	JD	1,653	284,278	01/08/2019	12/29/2020
571748-BJ-0	MARSH & MCLENNAN COS INC CORPORATE	LS		2	1FE	2,856,850	126.7800	3,169,412	2,500,000	2,853,470	0	(3,380)	0	0	4.900	4.061	MS	36,069	81,667	06/07/2019	03/15/2049
571903-AS-2	MARRIOTT INTL INC NEW CORPORATE			2	2FE	3,215,340	103.6700	3,329,948	3,212,000	3,215,082	0	(258)	0	0	3.125	3.107	JD	4,461	50,188	06/20/2019	06/15/2026
571903-AZ-6	MARRIOTT INTL INC NEW CORP FLOATER				2FE	39,200,000	100.3000	39,318,600	39,200,000	39,200,000	0	0	0	0	2.507	2.789	MJSD	81,891	1,280,262	11/13/2018	12/01/2020
571903-BC-6	MARRIOTT INTL INC NEW CORPORATE				2FE	12,972,960	99.9400	12,992,429	13,000,000	12,974,909	0	1,949	0	0	2.125	2.197	AO	67,528	0	10/01/2019	10/03/2022
573284-AJ-5	MARTIN MARIETTA MATERIALS INC CORPORATE	LS			2FE	5,025,600	119.1500	5,957,678	5,000,000	5,019,474	0	(629)	0	0	6.250	6.212	MN	52,083	312,500	05/03/2007	05/01/2037
573284-AU-0	MARTIN MARIETTA MATERIALS INC CORPORATE			2	2FE	3,114,089	104.8200	3,459,008	3,300,000	3,115,960	0	1,871	0	0	4.250	4.601	JD	6,233	119,000	11/14/2019	12/15/2047
574599-AT-3	MASCO CORP DEBENTURES				2FE	1,013,002	129.3300	1,222,138	945,000	984,094	0	(2,768)	0	0	7.750	7.145	FA	30,516	73,238	05/16/2002	08/01/2029
574599-AY-2	MASCO CORP BONDS				2FE	8,916,840	122.5400	11,028,703	9,000,000	8,944,857	0	2,693	0	0	6.500	6.571	FA	221,000	585,000	08/15/2002	08/15/2032
574754-AM-9	MASHANTUCKET PEQUOT TRIBE CORPORATE			4	6YE	11,262	0.8400	10,625	1,269,060	10,625	(637)	0	67,779	0	6.500	900.269	MS	0	67,020	10/01/2019	07/01/2036
575634-AS-9	MASSACHUSETTS ELEC CO CORPORATE	LS			1FE	16,125,196	133.3500	18,363,255	13,771,000	15,746,656	0	(62,742)	0	0	5.900	4.748	MN	103,818	812,489	04/27/2015	11/15/2039
575634-AT-7	MASSACHUSETTS ELEC CO CORPORATE			2	1FE	15,350,331	107.2000	15,993,619	14,920,000	15,321,757	0	(9,026)	0	0	4.004	3.838	FA	225,683	597,397	12/20/2016	08/15/2046
57636Q-AF-1	Mastercard Inc CORPORATE			2	1FE	28,337,265	100.5500	28,657,447	28,500,000	28,436,237	0	32,609	0	0	2.000	2.121	MN	63,333	570,000	11/16/2016	11/21/2021
57636Q-AH-7	Mastercard Inc CORPORATE			2	1FE	8,716,248	112.6100	10,022,246	8,900,000	8,726,640	0	3,581	0	0	3.800	3.918	MN	37,578	338,200	12/07/2016	11/21/2046
57636Q-AJ-3	Mastercard Inc CORPORATE			2	1FE	1,362,690	108.1000	1,459,349	1,350,000	1,361,517	0	(1,173)	0	0	3.500	3.376	FA	16,406	47,250	01/25/2019	02/26/2028
57645#-AA-5	MAT Holdings, Inc. Senior Secured Note			4	2	16,357,143	101.4900	16,600,949	16,357,143	16,357,143	0	0	0	0	4.220	4.241	FMAN	74,779	690,271	08/22/2014	08/22/2024
576863-E#-7	Matson Navigation Company Senior Note			4	2PL	1,347,033	101.1000	1,361,865	1,347,033	1,347,033	0	0	0	0	6.140	5.014	MN	9,649	79,645	05/19/2005	05/19/2020
57686G-A#-2	Matson Inc Senior Note			4	2PL	11,544,355	104.1400	12,021,819	11,544,355	11,544,355	0	0	0	0	4.660	4.309	JD	2,989	516,209	06/29/2012	06/29/2032
57686G-A*-6	Matson Inc Senior Noe			4	2PL	10,664,706	101.1800	10,790,561	10,664,706	10,664,706	0	0	0	0	4.010	3.659	JD	2,376	407,555	06/29/2012	06/29/2023
57686G-A@-4	Matson Inc Senior Note			4	2PL	18,082,908	103.1300	18,649,291	18,082,908	18,082,908	0	0	0	0	4.510	4.159	JD	4,531	781,458	06/29/2012	06/29/2027
57686G-B#-1	Matson Inc Senior Unsecured Note			4	2PL	95,170,300	98.5500	93,790,553	95,170,300	95,170,300	0	0	0	0	3.490	3.139	MS	976,632	3,055,495	09/14/2016	09/15/2031
57771*-AB-3	Maverik, Inc. Senior Note				2	8,950,000	104.2900	9,333,968	8,950,000	8,950,000	0	0	0	0	6.110	6.110	MS	170,130	546,845	03/09/2011	03/09/2021
578454-AB-6	MAYO CLINIC CORP			4	1FE	5,820,000	106.6400	6,206,505	5,820,000	5,820,000	0	0	0	0	3.774	3.774	MN	28,066	219,647	08/23/2012	11/15/2043
57888*-AA-5	MBS Parent, LLC Subordinate Secured Loan			4	4Z	1,836,209	100.7400	0	2,048,932	0	0	(1,194)	0	0	7.500	9.845	MON	427	(1,820)	05/17/2013	05/16/2020
579780-AK-3	MCCORMICK & CO INC CORPORATE			2	2FE	109,189	104.3400	114,769	110,000	109,491	0	77	0	0	3.250	3.337	MN	457	3,575	11/03/2015	11/15/2025
579780-AP-2	MCCORMICK & CO INC CORPORATE	LS		2	2FE	6,199,664	110.2700	6,864,399	6,225,000	6,200,502	0	457	0	0	4.200	4.224	FA	98,770	261,450	08/09/2017	08/15/2047
58013M-EC-4	MCDONALDS CORP CORPORATE				2FE	51,968,268	136.0500	58,792,690	43,214,000	50,417,812	0	(239,922)	0	0	6.300	4.874	AO	574,746	2,564,982	05/10/2019	10/15/2037
58013M-EF-7	MCDONALDS CORP CORPORATE				2FE	8,940,261	136.1500	9,953,736	7,311,000	8,620,251	0	(45,194)	0	0	6.300	4.800	MS	153,531	460,593	04/11/2013	03/01/2038
58013M-EH-3	MCDONALDS CORP CORPORATE				2FE	11,354,148	128.4200	14,402,482	11,215,000	11,329,104	0	(3,370)	0	0	5.700	5.611	FA	266,356	639,255	04/20/2010	02/01/2039
58013M-EJ-9	MCDONALDS CORP CORPORATE				2FE	1,992,040	100.7600	2,015,231	2,000,000	1,999,470	0	917	0	0	3.500	3.548	JJ	32,278	70,000	07/28/2010	07/15/2020
58013M-EK-6	MCDONALDS CORP CORPORATE				2FE	7,339,007	117.8500	8,682,234	7,367,000	7,344,999	0	537	0	0	4.875	4.897	JJ	165,604	359,141	04/27/2015	07/15/2040
58013M-EN-0	MCDONALDS CORP CORPORATE				2FE	16,266,263	102.2700	19,337,263	18,908,000	16,503,894	0	60,505	0	0	3.700	4.618	FA	264,292	699,596	12/03/2015	02/15/2042
58013M-ER-1	MCDONALDS CORP CORPORATE				2FE	57,677,920	100.9000	69,621,669	69,000,000	58,927,205	0	234,943	0	0	3.625	4.657	MN	416,875	2,501,250	12/03/2015	05/01/2043
58013M-FA-7	MCDONALDS CORP CORPORATE			2	2FE	7,310,900	121.0600	8,837,777	7,300,000	7,310,187	0	(202)	0	0	4.875	4.865	JD	21,748	355,875	01/26/2016	12/09/2045
58013M-FH-2	MCDONALDS CORP CORPORATE			2	2FE	16,510,053	115.1300	18,996,883	16,500,000	16,511,217	0	504	0	0	4.450	4.444	MS	244,750	606,980	04/10/2019	09/01/2048
580589-B*-9	McGrath Rentcorp Senior Note				3YE	20,000,000	100.5900	20,118,181	20,000,000	20,000,000	0	0	0	0	3.680	3.680	MS	212,622	736,000	03/17/2014	03/17/2021
581557-AM-7	MCKESSON CORP DEBENTURES				2FE	14,517,752	126.2100	16,660,274	13,200,000	13,823,626	0	(65,885)	0	0	7.650	6.803	MS	336,600	1,009,800	02/27/2003	03/01/2027
581557-AZ-8	MCKESSON CORP CORPORATE			2	2FE	4,870,300	101.0300	5,051,707	5,000,000	4,955,738	0	14,098	0	0	2.700	3.015	JD	6,000	135,000	05/29/2013	12/15/2022
58155Q-AE-3	MCKESSON CORP CORPORATE	LS		2	2FE	2,660,472	122.1900	3,299,130	2,700,000	2,665,680	0	773	0	0	6.000	6.107	MS	54,000	162,000	02/23/2011	03/01/2041
58155Q-AG-8	MCKESSON CORP CORPORATE			2	2FE	11,935,421	101.4000	12,116,793	11,950,000	11,944,601	0	1,500	0	0	2.850	2.864	MS	100,280	340,575	03/05/2013	03/15/2023
583334-AB-3	MEADWESTVACO CORP COMPANY GUARNT				2FE	3,952,040	123.2200	4,928,710	4,000,000	3,967,386	0	1,514	0	0	6.800	6.895	MN	34,756	272,000	11/18/2002	11/15/2032
58502B-AA-4	MEDNAX INC CORPORATE	LS		2	3FE	4,620,000	102.5400	4,511,867	4,400,000	4,487,469	0	(43,050)	0	0	5.250	4.158	JD	19,250	231,000	10/05/2016	12/01/2023
585055-AQ-9	MEDTRONIC INC CORPORATE	LS			1FE	13,650,459	142.5300	16,236,947	11,392,000	13,227,388	0	(55,030)	0	0	6.500	5.165	MS	218,030	740,480	04/27/2015	03/15/2039
585055-AT-3	MEDTRONIC INC CORPORATE				1FE	24,379,466	132.1900	31,461,948	23,800,000	24,302,531	0	(14,522)	0	0	5.550	5.373	MS	388,932	1,320,900	01/08/2014	03/15/2040
585055-AW-6	MEDTRONIC INC CORPORATE			2	1FE	15,148,355	115.4800	17,793,081	15,408,000	15,181,230	0	5,747	0	0	4.500	4.606	MS	204,156	1,112,085	07/10/2013	03/15/2042
585055-BT-2	MEDTRONIC INC CORP				1FE	2,554,238	118.2600	2,956,566	2,500,000	2,546,091	0	(2,134)	0	0	4.375	4.209	MS	32,205	109,375	12/07/2015	03/15/2035
585055-BU-9	MEDTRONIC INC CORPORATE	LS			1FE	2,445,399	125.6600	2,850,067	2,268,000	2,437,306	0	(3,810)	0	0	4.625	4.142	MS	30,886	173,909	09/07/2018	03/15/2045
58528#-FR-3	Meijer Inc. Sr. Unsecured Note			4	1	4,300,000	107.2800	4,613,083	4,300,000	4,300,000	0	0	0	0	3.760	3.759	MS	53,893	161,680	09/01/2015	09/04/2035
58528#-FT-9	Meijer Inc. Senior Unsecured Note			4	1	10,000,000	104.4400	10,443,531	10,000,000	10,000,000	0	0	0	0	3.470	3.469	MS	115,667	347,000	09/01/2017	09/01/2037
58646#-AH-7	Menasha Corporation Senior Note				2	2,500,000	101.9400	2,548,432	2,500,000	2,500,000	0	0	0	0	4.950	4.950	FMAN	20,625	123,750	02/01/2011	02/01/2021
58646#-AJ-3	Menasha Corporation Senior Note				2	4,500,000	105.5100	4,747,812	4,500,000	4,500,000	0	0	0	0	5.270	5.270	FMAN	39,525	237,150	02/01/2011	11/01/2022
58646#-AK-0	Menasha Corporation Senior Note			4	2	12,500,000	105.0700	13,134,010	12,500,000	12,500,000	0	0	0	0	4.990	5.020	JAJO	135,146	623,750	04/13/2011	04/13/2026
58646#-AL-8	Menasha Corporation Senior Note				2	3,250,000	102.1000	3,318,353	3,250,000	3,250,000	0	0	0	0	4.210	4.210	FMAN	20,524	136,825	02/07/2012	02/07/2022
58646#-AM-6	Menasha Corporation Senior Note			4	2	13,495,837	103.9000	13,910,623	13,388,965	13,448,612	0	(13,201)	0	0	4.370	4.272	MJSD	27,630	585,098	04/01/2016	03/14/2027
58646#-AN-4	Menasha Corporation Senior Note				2	3,750,000	100.6400	3,773,902	3,750,000	3,750,000	0	0	0	0	3.410	3.410	FMAN	20,247	127,875	02/04/2013	02/04/2023
58646#-AP-9	Menasha Corporation Senior Note			4	2	500,000	100.9200	504,593	500,000	500,000	0	0	0	0	3.580	3.596	FMAN	2,834	17,900	02/04/2013	02/04/2028
58646#-AQ-7	Menasha Corporation Senior Note			4	2	5,000,000	104.8800	5,244,266	5,000,000	5,000,000	0	0	0	0	4.320	4.342	FMAN	20,400	216,000	05/27/2014	05/27/2030

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
58646#-AR-5	Menasha Corporation Senior Note				2	10,000,000	106.0000	10,600,369	10,000,000	10,000,000	0	0	0	0	4.450	4.450	FMAN	42,028	445,000	05/27/2014	05/27/2030
58646#-AT-1	Menasha Corporation Senior Note			4	2	5,942,857	100.7500	5,987,189	5,942,857	5,942,857	0	0	0	0	3.490	3.504	FMAN	20,164	207,406	11/26/2014	11/26/2024
58646#-AU-8	Menasha Corporation Senior Note			4	2	4,000,000	102.7500	4,110,177	4,000,000	4,000,000	0	0	0	0	3.980	3.999	FMAN	15,478	159,200	11/26/2014	11/26/2030
58646#-AV-6	Menasha Corporation Senior Note			4	2	15,450,000	101.9200	15,745,837	15,450,000	15,450,000	0	0	0	0	3.770	3.787	FMAN	80,898	582,465	08/11/2017	08/11/2027
58646#-AY-0	Menasha Corporation Senior Unsecured Not			4	2	4,500,000	105.8600	4,763,490	4,500,000	4,500,000	0	0	0	0	4.490	4.514	MJSD	13,470	202,050	06/07/2018	06/07/2033
58646#-AZ-7	Menasha Corporation Senior Unsecured Not			4	2	6,750,000	106.0400	7,158,035	6,750,000	6,750,000	0	0	0	0	4.490	4.514	MJSD	25,256	303,075	06/01/2018	06/01/2033
589331-AC-1	MERCK AND CO DEBENTURES				1FE	11,070,000	119.9900	11,999,325	10,000,000	10,414,593	0	(56,944)	0	0	6.300	5.480	JJ	315,000	630,000	09/24/2002	01/01/2026
589331-AM-9	MERCK AND CO CORPORATE	C			1FE	7,168,320	132.5000	7,950,182	6,000,000	6,968,173	0	(38,102)	0	0	5.750	4.386	MN	44,083	345,000	03/03/2014	11/15/2036
589331-AQ-0	MERCK AND CO CORPORATE				1FE	10,623,380	134.7400	13,473,580	10,000,000	10,518,362	0	(17,583)	0	0	5.850	5.390	JD	1,625	585,000	04/11/2013	06/30/2039
589331-AS-6	MERCK AND CO CORPORATE			2	1FE	32,277,570	108.5300	37,765,858	34,798,000	32,539,430	0	57,144	0	0	3.600	4.031	MS	368,859	1,252,728	12/21/2016	09/15/2042
589331-AT-4	MERCK AND CO CORPORATE	LS		2	1FE	11,796,984	101.4800	12,000,001	11,825,000	11,812,761	0	4,251	0	0	2.400	2.439	MS	83,563	283,800	02/16/2016	09/15/2022
58933Y-AJ-4	Merck & Co Inc CORPORATE	M			1FE	38,339,393	118.3600	44,187,530	37,334,000	38,242,104	0	(23,372)	0	0	4.150	3.988	MN	185,063	1,549,361	01/18/2019	05/18/2043
58933Y-AT-2	Merck & Co Inc CORPORATE			2	1FE	24,280,452	110.5800	28,057,666	25,374,000	24,360,034	0	22,643	0	0	3.700	3.950	FA	367,712	938,838	12/21/2016	02/10/2045
58933Y-AV-7	Merck & Co Inc CORPORATE	LS		2	1FE	5,217,045	114.3200	5,830,135	5,100,000	5,214,290	0	(2,755)	0	0	3.900	3.732	MS	62,985	99,450	05/02/2019	03/07/2039
58933Y-AW-5	Merck & Co Inc CORPORATE	LS		2	1FE	41,163,110	117.0500	46,821,365	40,000,000	41,147,575	0	(15,535)	0	0	4.000	3.834	MS	506,667	800,000	04/30/2019	03/07/2049
59001K-AD-2	MERITOR INC CORPORATE	LS		2	3FE	4,000,000	102.4200	4,096,893	4,000,000	4,000,000	0	0	0	0	6.250	6.250	FA	94,444	250,000	06/08/2015	02/15/2024
59022C-AJ-2	MERRILL LYNCH & CO. INC. CORPORATE	LS			2FE	1,996,727	135.1200	2,245,677	1,662,000	1,949,956	0	(10,873)	0	0	6.110	4.631	JJ	42,876	101,548	04/27/2015	01/29/2037
59023V-AA-8	MERRILL LYNCH & CO INC CORPORATE	LS			2FE	3,122,630	157.7600	3,387,027	2,147,000	3,041,289	0	(20,405)	0	0	7.750	4.408	MN	21,723	141,205	11/06/2019	05/14/2038
591138-AA-6	Metal Technolgies IND Inc Senior Note			4	2	19,615,755	102.8900	20,063,722	19,500,000	19,606,158	0	(9,598)	0	0	4.700	4.401	MJSD	56,008	807,640	08/01/2019	12/09/2022
591138-AC-2	Metal Technolgies IND Inc Senior Note				2	5,000,000	100.7600	5,038,007	5,000,000	5,000,000	0	0	0	0	4.550	4.550	MJSD	1,264	227,500	06/29/2015	06/29/2020
591138-AD-0	Metal Technolgies IND Inc Senior Unsecur				2	10,000,000	101.2400	10,124,518	10,000,000	10,000,000	0	0	0	0	4.250	4.250	MJSD	11,806	425,000	12/21/2015	12/21/2020
59156R-AJ-7	METLIFE INC CORPORATE	LS			1FE	39,927,514	142.6900	55,933,211	39,200,000	39,756,556	0	(25,158)	0	0	6.375	6.220	JD	111,067	2,499,000	04/01/2016	06/15/2034
59156R-AM-0	METLIFE INC CORPORATE	LS			1FE	7,319,185	133.9800	10,048,126	7,500,000	7,367,108	0	5,136	0	0	5.700	5.875	JD	19,000	427,500	04/20/2007	06/15/2035
59156R-AY-4	METLIFE INC CORPORATE				1FE	33,095,699	136.4100	41,591,325	30,490,000	32,690,351	0	(55,960)	0	0	5.875	5.301	FA	721,491	1,791,288	12/07/2015	02/06/2041
59156R-BD-9	METLIFE INC CORPORATE				1FE	12,501,675	113.9800	14,247,948	12,500,000	12,501,373	0	(49)	0	0	4.125	4.124	FA	197,656	515,625	01/01/2013	08/13/2042
59156R-BF-4	METLIFE INC CORPORATE				1FE	16,215,089	103.3400	16,626,626	16,090,000	16,130,169	0	(12,805)	0	0	3.048	2.970	MJSD	21,797	490,423	09/28/2012	12/15/2022
59156R-BG-2	METLIFE INC CORPORATE				1FE	1,046,370	124.8900	1,248,876	1,000,000	1,042,658	0	(971)	0	0	4.875	4.579	MN	6,500	48,750	12/07/2015	11/13/2043
59156R-BN-7	METLIFE INC CORPORATE				1FE	942,599	115.9000	1,159,004	1,000,000	946,926	0	1,135	0	0	4.050	4.401	MS	13,500	40,500	12/07/2015	03/01/2045
59182*-AB-2	MetLife Core Property Holdings Senior No				2Z	66,200,000	102.5200	67,868,704	66,200,000	66,200,000	0	0	0	0	3.490	3.490	MON	134,772	577,595	09/10/2019	09/10/2029
594918-AD-6	MICROSOFT CORP CORPORATE	LS			1FE	49,027,251	134.7500	61,561,960	45,685,000	48,439,685	0	(94,135)	0	0	5.200	4.704	JD	197,968	2,375,620	01/01/2013	06/01/2039
594918-AJ-3	MICROSOFT CORP CORPORATE				1FE	993,138	124.3800	1,109,436	892,000	980,974	0	(2,778)	0	0	4.500	3.800	AO	10,035	40,140	04/27/2015	10/01/2040
594918-AL-8	MICROSOFT CORP CORPORATE	LS			1FE	9,974,700	102.5000	10,249,770	10,000,000	9,996,363	0	2,878	0	0	4.000	4.031	FA	158,889	400,000	02/03/2011	02/08/2021
594918-AM-6	MICROSOFT CORP CORPORATE				1FE	18,261,999	137.3500	24,791,768	18,050,000	18,226,914	0	(6,028)	0	0	5.300	5.214	FA	380,003	956,650	04/27/2015	02/08/2041
594918-AR-5	MICROSOFT CORP CORPORATE				1FE	390,268	109.0600	443,876	407,000	392,044	0	408	0	0	3.500	3.740	MN	1,820	14,245	04/27/2015	11/15/2042
594918-AX-2	MICROSOFT CORP CORPORATE			2	1FE	227,451	130.6000	274,268	210,000	225,978	0	(386)	0	0	4.875	4.354	JD	455	10,238	12/07/2015	12/15/2043
594918-BC-7	MICROSOFT CORP CORPORATE			2	1FE	1,853,892	110.3800	2,207,491	2,000,000	1,876,247	0	5,835	0	0	3.500	4.051	FA	27,028	70,000	12/07/2015	02/12/2035
594918-BH-6	MICROSOFT CORP CORPORATE			2	1FE	7,997,440	102.4400	8,194,914	8,000,000	7,998,752	0	367	0	0	2.650	2.655	MN	34,156	212,000	10/29/2015	11/03/2022
59524Q-AA-3	MID-ATLANTIC INTERSTATE TRANSM CORPORATE			2	1FE	749,813	108.8400	816,276	750,000	749,812	0	16	0	0	4.100	4.103	MN	3,929	30,750	05/07/2018	05/15/2028
59531#-AB-6	Mid-America Apartments LP Senior Note				2	12,500,000	104.1800	13,023,136	12,500,000	12,500,000	0	0	0	0	5.400	5.403	FA	226,875	675,000	07/29/2011	07/29/2021
59531#-AF-7	Mid-America Apartments LP Senior Note				2	10,000,000	104.0000	10,400,008	10,000,000	10,000,000	0	0	0	0	4.170	4.170	MN	35,908	417,000	11/30/2012	11/30/2022
595620-AL-9	MIDAMERICAN ENERGY CO BD CORPORATE			2	1FE	9,939,853	122.8700	11,617,681	9,455,000	9,884,653	0	(10,380)	0	0	4.800	4.483	MS	133,631	453,840	02/11/2014	09/15/2043
595620-AN-5	MIDAMERICAN ENERGY CO BD CORPORATE			2	1FE	12,365,865	117.9400	14,648,691	12,420,000	12,371,246	0	1,001	0	0	4.400	4.425	AO	115,368	546,480	04/01/2016	10/15/2044
595620-AP-0	MIDAMERICAN ENERGY CO BD CORPORATE			2	1FE	2,818,011	116.5900	3,247,136	2,785,000	2,816,238	0	(683)	0	0	4.250	4.178	MN	19,727	118,363	03/06/2017	05/01/2046
595620-AR-6	MIDAMERICAN ENERGY CO BD CORPORATE			2	1FE	1,142,849	112.0900	1,294,590	1,155,000	1,143,466	0	225	0	0	3.950	4.010	FA	19,009	45,623	03/06/2017	08/01/2047
59562V-AM-9	BERKSHIRE HATHAWAY ENERG CORPORATE	LS			1FE	10,319,777	137.3900	13,134,230	9,560,000	10,200,644	0	(27,772)	0	0	6.125	5.459	AO	146,388	585,550	04/27/2015	04/01/2036
59562V-AR-8	BERKSHIRE HATHAWAY ENERG CORPORATE				1FE	2,599,590	138.9300	2,691,046	1,937,000	2,506,350	0	(21,452)	0	0	6.500	4.141	MS	37,072	125,905	04/27/2015	09/15/2037
59562V-BD-8	BERKSHIRE HATHAWAY ENERG CORPORATE	LS		2	1FE	1,480,125	126.7600	1,567,969	1,237,000	1,455,734	0	(5,591)	0	0	5.150	3.980	MN	8,140	63,706	04/27/2015	11/15/2043
59748T-AA-7	Midland Cogen Venture LP Senior Secured			4	3FE	10,426,908	100.0200	9,623,369	9,621,252	9,974,198	0	(66,085)	0	0	6.000	4.612	MS	169,975	577,275	01/01/2013	03/15/2025
59862*-AD-5	Mike Albert Leasing Inc. Senior Secured				2	15,000,000	101.4500	15,216,959	15,000,000	15,000,000	0	0	0	0	3.730	3.730	MON	31,083	419,625	03/11/2019	03/11/2022
59862*-AF-0	Mike Albert Leasing Inc. Sr. Secured				2Z	25,330,000	100.0400	25,341,002	25,330,000	25,330,000	0	0	0	0	3.080	3.080	MON	8,668	0	12/27/2019	12/27/2022
60040#-AA-0	Millennium Pipeline Co Series A Senior S			4	1PL	5,571,544	108.2100	5,699,493	5,267,185	5,433,627	0	(19,200)	0	0	5.330	4.430	MJSD	780	280,741	01/01/2013	06/30/2027
60040#-AB-8	Millennium Pipeline Co Series B Senior S			4	1PL	5,874,528	118.3400	6,951,632	5,874,528	5,874,528	0	0	0	0	6.000	6.044	MJSD	979	352,472	08/26/2010	06/30/2032
600544-C#-5	Herman Miller Inc. SENIOR NOTE				2	13,600,000	103.5900	14,088,267	13,600,000	13,600,000	0	0	0	0	6.000	6.000	MJSD	68,000	816,000	03/01/2011	03/01/2021
605417-BZ-6	Mississippi Power CORPORATE				2FE	5,380,709	107.1000	6,136,008	5,729,000	5,387,339	0	6,630	0	0	4.250	4.684	MS	71,692	243,483	03/08/2019	03/15/2042
60644*-AA-4	MIST Investment Fund LLC Note			4	6*	3,239,159	95.5000	3,819,836	4,000,000	3,548,100	0	(55,408)	0	0	9.000	11.246	JAJO	0	(92,000)	07/26/2011	01/26/2022
607828-D#-4	Modine Manufacturing Company Series A Se			4	3	35,938,893	101.6100	36,517,444	35,938,893	35,938,893	0	0	0	0	6.830	0.000	FMAN	334,102	2,454,626	08/12/2010	08/12/2020
607828-E*-7	Modine Manufacturing Company Senior Secu			4	3	10,700,000	104.9900	11,233,748	10,700,000	10,700,000	0	0	0	0	5.750	5.790	FMAN	56,398	615,250	11/28/2016	11/30/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60871R-AD-2	MOLSON COORS BREWING CO CORPORATE				2FE	20,899,563	109.6500	20,124,842	18,353,000	20,533,186	0	(58,504)	0	0	5.000	4.175	MN	152,942	917,650	04/27/2015	05/01/2042
610202-BN-2	MONONGAHELA POWER COMPANY CORPORATE			2	1FE	2,532,767	106.9700	2,594,069	2,425,000	2,489,748	0	(14,777)	0	0	4.100	3.385	AO	20,990	99,425	12/21/2016	04/15/2024
610202-BP-7	MONONGAHELA POWER COMPANY CORPORATE			2	1FE	15,889,257	129.3900	18,650,988	14,415,000	15,805,889	0	(34,807)	0	0	5.400	4.698	JD	34,596	778,410	02/28/2018	12/15/2043
61201#-AM-7	Montana-Dakota Utilities Co. Senior Unse				1Z	4,980,000	101.1600	5,037,562	4,980,000	4,980,000	0	0	0	0	3.980	3.980	AO	40,742	0	10/17/2019	10/17/2049
617446-HD-4	MORGAN STANLEY NOTES				1FE	1,093,843	144.1600	1,138,843	790,000	1,029,405	0	(14,808)	0	0	7.250	4.081	AO	14,319	57,275	04/27/2015	04/01/2032
61744Y-AL-2	MORGAN STANLEY CORP FLOATER			2	1FE	8,833,560	111.3900	10,025,103	9,000,000	8,840,019	0	5,707	0	0	3.971	4.110	JJ	157,847	357,390	07/25/2018	07/22/2038
61746B-CY-0	MORGAN STANLEY CORPORATE				1FE	3,033,030	121.9500	3,658,382	3,000,000	3,015,371	0	(1,864)	0	0	6.250	6.153	FA	73,958	187,500	08/29/2006	08/09/2026
61746B-DQ-6	MORGAN STANLEY CORPORATE				1FE	4,956,200	106.3600	5,318,059	5,000,000	4,978,705	0	4,380	0	0	3.875	3.982	AO	33,368	193,750	04/23/2014	04/29/2024
61746B-EF-9	MORGAN STANLEY CORPORATE				1FE	851,688	106.5500	958,943	900,000	857,400	0	5,045	0	0	3.625	4.413	JJ	14,591	32,625	11/09/2018	01/20/2027
61746B-EG-7	MORGAN STANLEY CORPORATE	LS			1FE	25,700,940	119.7600	30,898,825	25,800,000	25,706,273	0	3,770	0	0	4.375	4.396	JJ	498,531	1,028,125	06/04/2019	01/22/2047
61747Y-DY-8	MORGAN STANLEY CORPORATE	LS			1FE	19,620,052	118.1800	21,539,989	18,227,000	19,612,369	0	(7,970)	0	0	4.300	3.813	JJ	335,276	396,761	09/30/2019	01/27/2045
617482-V9-2	MORGAN STANLEY CORPORATE	LS			1FE	87,656,520	147.2400	96,696,318	65,674,000	85,910,228	0	(528,267)	0	0	6.375	4.239	JJ	1,825,874	4,186,718	05/16/2017	07/24/2042
61761J-VL-0	MORGAN STANLEY CORPORATE				1FE	9,169,020	106.2100	9,558,615	9,000,000	9,096,644	0	(18,228)	0	0	3.700	3.455	AO	62,900	333,000	10/26/2015	10/23/2024
617734-A#-5	Morongo Band of Mission Indian Senior Se			4	2FE	9,000,000	112.0200	10,082,252	9,000,000	9,000,000	0	0	0	0	5.650	5.649	AO	94,638	500,025	10/31/2018	10/24/2033
617734-A@-7	Morongo Band of Mission Indian Senior Se			4	2FE	3,100,000	109.4800	3,393,799	3,100,000	3,100,000	0	0	0	0	5.460	5.459	MS	43,726	84,630	03/28/2019	03/28/2029
617734-B*-8	Morongo Band of Mission Indian Senior Se			4	2FE	10,000,000	112.6100	11,260,897	10,000,000	10,000,000	0	0	0	0	5.700	5.699	MS	147,250	285,000	03/28/2019	03/28/2034
61945C-AA-1	THE MOSAIC CO CORPORATE			2	2FE	5,747,104	102.4500	5,941,922	5,800,000	5,788,386	0	5,771	0	0	3.750	3.860	MN	27,792	217,500	10/17/2011	11/15/2021
61945C-AB-9	THE MOSAIC CO CORPORATE			2	2FE	1,699,229	104.0400	1,794,758	1,725,000	1,702,964	0	546	0	0	4.875	4.971	MN	10,745	84,094	10/17/2011	11/15/2041
61945C-AE-3	THE MOSAIC CO CORPORATE	LS		2	2FE	10,890,517	118.3200	12,896,817	10,900,000	10,890,648	0	167	0	0	5.625	5.631	MN	78,344	613,125	11/07/2013	11/15/2043
61980A-AD-5	MOTIVA ENTERPRISES LLC CORPORATE				2FE	12,279,297	118.6200	10,479,995	8,835,000	11,731,024	0	(88,854)	0	0	6.850	4.376	JJ	279,063	605,198	01/01/2013	01/15/2040
620076-AH-2	Motorola Solutions Inc DEBENTURES				2FE	4,751,910	120.6400	5,164,810	4,281,000	4,463,020	0	(27,537)	0	0	7.500	6.546	MN	41,026	321,075	06/27/2003	05/15/2025
628198-AA-7	Mustang Tractor & Equipment Co Senior No			4	2Z	372,551	101.6900	378,846	372,551	372,551	0	0	0	0	3.950	3.969	FMAN	1,880	14,716	05/15/2012	05/15/2024
628464-B#-5	Myers Industries, Inc. Senior Note				2	4,000,000	109.6700	4,386,962	4,000,000	4,000,000	0	0	0	0	5.450	5.450	JJ	100,522	218,000	01/15/2014	01/15/2026
628464-B*-9	Myers Industries, Inc. Sr. Unsecured Not				2	5,506,875	106.7400	5,870,521	5,500,000	5,503,552	0	(835)	0	0	5.250	5.231	JJ	133,146	288,750	06/30/2015	01/16/2024
628464-B@-7	Myers Industries, Inc. Senior Note				2	6,990,000	106.9200	7,473,498	6,990,000	6,990,000	0	0	0	0	5.300	5.300	JJ	170,828	370,470	01/15/2014	01/16/2024
628498-AA-1	My Strong Home PBC Convertible Bond				6Z	1	0.0000	1	1,000,000	1	0	0	0	0	5.000	5.000	MAT	0	0	05/11/2017	03/31/2020
62880#-AA-9	NC 102 Project, LLC Debt in a Project			4	3YE	21,233,280	103.9800	22,079,116	21,233,280	21,233,280	0	0	0	0	4.410	4.433	MJSD	2,601	936,388	05/07/2018	09/30/2033
628931-AB-3	NBD BK NA DETROIT MICH SUB DEBENTURES				1FE	15,809,267	125.4000	17,241,757	13,750,000	14,485,534	0	(124,600)	0	0	8.250	6.925	MN	189,063	1,134,375	05/16/2002	11/01/2024
62925*-AA-0	NHP Foundation Promissory Note			4	5GI	493,362	102.9800	1,480,356	1,437,571	1,081,676	0	53,945	0	0	4.500	18.592	JAJO	16,173	64,691	11/26/2008	11/01/2023
62927#-AE-6	NFL Ventures, L.P. Senior Unsecured Note			4	1FE	6,008,687	102.9800	6,188,050	6,008,687	6,008,687	0	0	0	0	3.400	3.400	AO	43,129	204,295	08/31/2015	04/15/2030
62927#-AG-1	NFL Ventures, L.P. Senior Unsecured Note			4	1FE	10,848,924	104.0000	11,283,327	10,848,924	10,848,924	0	0	0	0	3.570	3.570	AO	81,765	387,307	08/31/2015	04/15/2032
62927#-AM-8	NFL Ventures, L.P. Senior Unsecured Note			4	1FE	8,406,684	106.5100	8,954,216	8,406,684	8,406,684	0	0	0	0	3.950	3.949	AO	70,102	332,064	10/15/2018	04/15/2034
62952E-AA-5	NYU Hospitals Center CORPORATE				1FE	4,703,519	110.5000	5,193,394	4,700,000	4,703,261	0	(83)	0	0	4.428	4.423	JJ	104,058	208,116	02/18/2015	07/01/2042
629568-AX-4	NABORS INDS INC CORPORATE	LS			3FE	5,181,710	99.4400	4,972,230	5,000,000	5,037,567	0	(20,990)	0	0	4.625	4.161	MS	68,090	231,250	02/17/2012	09/15/2021
629628-AE-4	NRG Energy Ctr Minneapolis LLC Senior Se			4	2	25,895,000	114.1400	29,556,826	25,895,000	25,895,000	0	0	0	0	4.800	4.828	MJSD	27,621	1,242,960	06/19/2018	06/15/2033
629628-AG-9	NRG Energy Ctr Minneapolis LLC Senior Se				2	25,310,513	126.6100	32,044,613	25,310,513	25,310,513	0	0	0	0	5.900	5.943	MJSD	33,185	1,493,320	06/19/2018	06/15/2035
629628-AH-7	NRG Energy Ctr Minneapolis LLC Senior Se				2	1,000,000	114.4100	1,144,129	1,000,000	1,000,000	0	0	0	0	4.830	4.859	MJSD	1,073	48,300	06/19/2018	06/15/2037
62963#-AD-3	NRP (Operating) LLC Senior Note			4	4	76,536	99.4700	76,132	76,536	76,536	0	0	0	0	5.050	5.049	JJ	1,739	3,865	01/19/2006	07/19/2020
62963#-AE-1	NRP (Operating) LLC Senior Note			4	4	3,033,176	99.2400	3,334,229	3,359,914	3,175,889	0	33,072	0	0	5.820	8.616	MS	50,516	195,547	11/01/2017	03/28/2024
62963#-AG-6	NRP (Operating) LLC Series G Senior Note			4	4	5,475,417	105.0800	5,575,935	5,306,412	5,388,969	0	(16,559)	0	0	8.920	8.109	MS	126,222	473,332	09/02/2014	03/25/2024
62963#-AL-5	NRP (Operating) LLC Senior Secured Note			4	4	878,767	95.4200	1,181,005	1,237,700	960,229	0	24,506	0	0	5.180	13.067	JD	5,343	64,113	02/17/2016	12/01/2026
63633D-A*-5	National Health Investors, Inc Senior No				2FE	59,850,000	101.6300	60,827,662	59,850,000	59,850,000	0	0	0	0	3.990	3.990	JAJO	517,403	2,388,015	01/13/2015	01/13/2023
63633D-A@-3	National Health Investors, Inc Senior No				2FE	37,000,000	104.3700	38,617,393	37,000,000	37,000,000	0	0	0	0	4.510	4.510	JAJO	361,552	1,668,700	01/13/2015	01/13/2027
637071-AJ-0	National Oilwell Varco CORPORATE			2	2FE	91,200	101.0700	101,068	100,000	96,021	0	1,260	0	0	2.600	4.060	JD	217	2,600	12/07/2015	12/01/2022
637071-AK-7	National Oilwell Varco CORPORATE			2	2FE	11,306,079	92.8100	10,831,108	11,670,000	11,353,617	0	8,085	0	0	3.950	4.133	JD	38,414	460,965	04/27/2015	12/01/2042
637432-MV-4	NATIONAL RURAL UTIL COOP CORPORATE			2	1FE	7,325,570	105.1600	7,361,516	7,000,000	7,166,084	0	(43,070)	0	0	3.400	2.708	MN	30,411	238,000	02/23/2016	11/15/2023
637432-NJ-0	NATIONAL RURAL UTIL COOP CORPORATE	LS		2	1FE	3,028,320	102.2800	3,068,381	3,000,000	3,012,817	0	(4,128)	0	0	2.700	2.549	FA	30,600	81,000	02/09/2016	02/15/2023
638585-AP-4	BANK OF AMERICA CORP SUB NOTES				2FE	15,226,112	122.4700	18,110,637	14,788,000	14,941,800	0	(22,137)	0	0	7.250	7.020	AO	226,339	1,072,130	11/08/2000	10/15/2025
638585-BF-5	BANK OF AMERICA CORP SUB NOTES				2FE	2,614,354	124.3300	3,170,325	2,550,000	2,580,438	0	(2,763)	0	0	6.800	6.607	MS	51,057	173,400	03/17/1998	03/15/2028
63858S-AA-7	NATIONSBANK CORP SUB NOTES				2FE	19,316,293	125.9100	20,775,242	16,500,000	17,476,231	0	(162,851)	0	0	8.570	7.109	MN	180,684	1,414,050	09/25/2000	11/15/2024
639098-AE-8	Nautical Solutions, LLC Senior Secured N			4	4PL	5,284,227	103.1300	8,970,334	8,698,317	6,562,440	0	565,599	0	0	7.500	16.270	FMAN	85,171	1,149,605	02/21/2017	11/14/2023
639098-AF-5	Nautical Solutions, LLC Senior Secured N			4	4PL	44,580,233	103.2300	46,237,852	44,790,017	44,674,430	0	26,981	0	0	7.500	5.892	FMAN	438,569	5,243,578	07/10/2019	11/14/2023
63946B-AE-0	NBCUNIVERSAL MEDIA LLC CORPORATE				1FE	15,936,888	103.1600	16,402,460	15,900,000	15,904,836	0	(4,405)	0	0	4.375	4.345	AO	173,906	695,625	08/25/2011	04/01/2021
63946B-AF-7	NBCUNIVERSAL MEDIA LLC CORPORATE				1FE	10,158,513	142.0000	11,664,046	8,214,000	9,871,860	0	(47,559)	0	0	6.400	4.826	AO	89,076	525,696	04/27/2015	04/30/2040
63946B-AG-5	NBCUNIVERSAL MEDIA LLC CORPORATE				1FE	21,178,224	137.7500	23,460,120	17,031,000	20,604,120	0	(99,913)	0	0	5.950	4.417	AO	253,336	1,013,345	12/07/2015	04/01/2041
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC CORPORATE				1FE	16,019,466	116.4000	18,101,404	15,551,000	15,977,744	0	(10,785)	0	0	4.450	4.261	JJ	319,098	692,020	12/01/2015	01/15/2043
63949B-AB-6	Neal Communities of SW FL, LLC Senior Un			4	2Z	1,000,000	104.7100	1,047,112	1,000,000	1,000,000	0	0	0	0	4.500	4.525	FMAN	5,750	0	11/15/2019	11/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
641062-AD-6	NESTLE HLDGS INC. CORPORATE			2	1FE	15,181,800	104.7000	15,705,163	15,000,000	15,146,707	0	(35,093)	0	0	3.350	3.064	MS	135,396	502,500	01/23/2019	09/24/2023
641062-AE-4	NESTLE HLDGS INC. CORPORATE	LS		2	1FE	46,763,464	107.2500	50,620,330	47,200,000	46,827,017	0	57,170	0	0	3.500	3.653	MS	445,122	1,652,000	11/28/2018	09/24/2025
641062-AN-4	NESTLE HLDGS INC. CORPORATE	LS		2	1FE	60,131,220	116.9100	71,128,328	60,840,000	60,145,036	0	12,446	0	0	4.000	4.067	MS	655,720	2,433,600	03/12/2019	09/24/2048
641423-BP-2	NEVADA POWER CO CORPORATE				1FE	5,990,501	139.0900	8,345,482	6,000,000	5,992,116	0	236	0	0	6.650	6.662	AO	99,750	399,000	10/10/2006	04/01/2036
641423-BU-1	NEVADA POWER CO CORPORATE				1FE	7,704,907	141.3400	10,176,526	7,200,000	7,603,825	0	(13,016)	0	0	6.750	6.213	JJ	243,000	486,000	04/27/2015	07/01/2037
641423-BZ-0	NEVADA POWER CO CORPORATE			2	1FE	2,408,901	123.8000	2,859,878	2,310,000	2,396,655	0	(2,855)	0	0	5.375	5.058	MS	36,559	124,163	04/27/2015	09/15/2040
641423-CA-4	NEVADA POWER CO CORPORATE			2	1FE	7,473,828	126.0400	9,297,874	7,377,000	7,461,935	0	(2,646)	0	0	5.450	5.351	MN	51,373	402,047	04/27/2015	05/15/2041
64462#-AA-1	New Hampshire Comnty Loan Fund Promissor			4	4	5,760,375	100.0000	6,000,000	6,000,000	5,778,279	0	17,413	0	0	5.000	5.534	MJSD	833	313,333	12/20/2018	06/30/2030
64577B-5Q-3	New Jersey Economic Dev Auth Senior Secu			4	5GI	412,177	111.3800	459,086	412,177	412,177	0	0	0	0	5.000	4.959	FMAN	3,435	20,609	09/13/2018	08/01/2048
64577B-H3-1	New Jersey Economic Dev Auth Redevelopme			4	5GI	1,400,326	100.0000	1,466,526	1,466,526	1,405,683	0	2,925	0	0	5.000	5.569	FMAN	12,221	73,326	06/01/2018	02/01/2039
64577B-H4-9	New Jersey Economic Dev Auth Series A Bo			4	5GI	2,333,792	100.0000	2,390,000	2,390,000	2,338,520	0	2,990	0	0	4.700	5.004	FMAN	18,722	112,330	06/01/2018	05/01/2036
64577B-H5-6	New Jersey Economic Dev Auth Series B Bo			4	5GI	3,790,335	100.0000	3,880,000	3,880,000	3,797,759	0	4,606	0	0	4.700	5.004	FMAN	30,393	182,360	06/01/2018	05/01/2036
645869-D#-2	New Jersey Natural Gas Company Senior No				1	14,000,000	112.2500	15,714,381	14,000,000	14,000,000	0	0	0	0	4.610	4.610	MS	190,034	645,400	03/13/2014	03/14/2044
646025-B@-4	New Jersey Resources Corp Senior Note				2	40,000,000	102.9100	41,165,587	40,000,000	40,000,000	0	0	0	0	3.480	3.480	MN	208,800	1,392,000	11/07/2014	11/07/2024
646025-C@-3	New Jersey Resources Corp Senior Unsecur				2	5,110,000	106.2400	5,428,612	5,110,000	5,110,000	0	0	0	0	3.960	3.960	JD	12,928	202,356	06/08/2018	06/08/2028
649322-AF-1	NEW YORK PRESBYTERIAN HOSP CORPORATE			2	1FE	39,517,060	99.7300	39,393,600	39,501,000	39,516,972	0	(88)	0	0	3.954	3.952	FA	268,989	0	10/22/2019	08/01/2119
64940*-AD-1	New York Business Dev Corp Term Note			4	5GI	170,458	61.0000	162,612	266,577	247,581	0	21,005	0	0	2.500	23.029	MON	19	6,656	07/15/2015	07/15/2020
64952W-CH-4	NEW YORK LIFE GLOBAL FDG CORPORATE	LS			1FE	4,552,687	100.2400	4,610,147	4,599,000	4,555,794	0	3,107	0	0	2.350	2.506	JJ	50,135	36,413	10/22/2019	07/14/2026
64952W-CJ-0	NEW YORK LIFE GLOBAL FDG CORPORATE				1FE	27,421,626	99.6200	27,404,655	27,510,000	27,478,702	0	17,801	0	0	1.700	1.768	MS	139,002	467,670	09/16/2016	09/14/2021
64952W-CX-9	NEW YORK LIFE GLOBAL FDG CORPORATE	LS			1FE	10,545,102	104.2600	10,895,057	10,450,000	10,559,430	0	6,709	0	0	3.000	2.849	JJ	148,913	172,500	12/02/2019	01/10/2028
64952W-CZ-4	NEW YORK LIFE GLOBAL FDG CORP FLOATER				1FE	10,500,000	100.2300	10,523,818	10,500,000	10,500,000	0	0	0	0	2.228	2.661	FMAN	36,395	303,576	08/01/2018	08/06/2021
64952W-DA-8	NEW YORK LIFE GLOBAL FDG CORPORATE				1FE	3,674,432	102.1400	3,744,491	3,666,000	3,671,313	0	(3,118)	0	0	3.250	3.155	FA	47,989	119,145	01/16/2019	08/06/2021
64952W-DH-3	NEW YORK LIFE GLOBAL FDG CORPORATE				1FE	24,966,750	100.7700	25,192,302	25,000,000	24,971,712	0	4,962	0	0	2.250	2.296	JJ	264,063	0	07/09/2019	07/12/2022
64952W-DJ-9	NEW YORK LIFE GLOBAL FDG CORP FLOATER				1FE	17,500,000	99.9200	17,485,292	17,500,000	17,500,000	0	0	0	0	2.441	2.338	JAJO	92,550	128,359	07/09/2019	07/12/2022
649840-CQ-6	NY STATE ELECTRIC & GAS CORPORATE			2	1FE	8,046,806	103.3200	8,374,421	8,105,000	8,062,622	0	5,345	0	0	3.250	3.335	JD	21,951	263,413	11/21/2016	12/01/2026
651229-AQ-9	NEWELL BRANDS INC CORPORATE	LS		2	3FE	1,934,180	103.1200	2,062,322	2,000,000	1,942,039	0	8,959	35,349	0	4.000	4.304	JD	6,667	80,000	03/12/2018	12/01/2024
651587-A*-8	NewMarket Corp Senior Unsecured Note			4	2	7,900,000	101.1700	7,992,076	7,900,000	7,900,000	0	0	0	0	3.780	3.779	JJ	146,822	298,620	01/04/2017	01/04/2029
651639-AM-8	NEWMONT MINING CORP CORPORATE			4	2FE	46,939,681	132.6400	53,876,675	40,620,000	46,085,401	0	(161,250)	0	0	6.250	5.146	AO	634,688	2,538,750	01/16/2018	10/01/2039
651639-AV-8	NEWMONT MINING CORP CORPORATE			2	2FE	11,043,254	124.2100	12,033,131	9,688,000	11,031,295	0	(11,960)	0	0	5.450	4.498	JD	32,266	263,998	08/09/2019	06/09/2044
65364U-AB-2	NIAGARA MOHAWK PWR CORP CORPORATE	LS			1FE	1,616,864	101.6400	1,626,154	1,600,000	1,614,817	0	(2,047)	0	0	2.721	2.389	MN	3,991	21,768	07/26/2019	11/28/2022
653650-D#-5	NIBCO, Inc. Sr. Unsecured			4	2Z	13,455,000	100.1000	13,468,902	13,455,000	13,455,000	0	0	0	0	3.570	3.585	FMAN	48,034	0	11/25/2019	11/26/2029
654106-AC-7	NIKE INC CORPORATE			2	1FE	4,756,498	101.6100	5,209,673	5,127,000	4,987,820	0	39,007	0	0	2.250	3.113	MN	19,226	115,358	07/18/2013	05/01/2023
654106-AE-3	NIKE INC CORPORATE	LS		2	1FE	16,899,490	114.0200	19,382,845	17,000,000	16,907,229	0	2,013	0	0	3.875	3.908	MN	109,792	658,750	01/21/2016	11/01/2045
654106-AG-8	NIKE INC CORPORATE	LS		2	1FE	3,955,960	105.8600	4,234,346	4,000,000	3,958,707	0	923	0	0	3.375	3.434	MN	22,500	135,000	10/18/2016	11/01/2046
65473Q-AW-3	NiSource Finance Corp CORPORATE				2FE	5,430,150	129.5700	7,126,545	5,500,000	5,439,658	0	1,347	0	0	6.250	6.345	JD	15,278	343,750	12/01/2010	12/15/2040
65473Q-BB-8	NiSource Finance Corp CORPORATE			2	2FE	1,729,375	121.2700	1,819,103	1,500,000	1,706,461	0	(5,389)	0	0	5.250	4.289	FA	29,750	78,750	12/07/2015	02/15/2043
65473Q-BC-6	NiSource Finance Corp CORPORATE			2	2FE	1,491,937	115.8900	1,526,318	1,317,000	1,474,749	0	(3,951)	0	0	4.800	4.010	FA	23,882	63,216	04/27/2015	02/15/2044
655044-AE-5	NOBLE ENERGY INC CORPORATE			2	2FE	13,678,301	119.9800	13,623,464	11,355,000	13,335,703	0	(55,980)	0	0	6.000	4.674	MS	227,100	681,300	01/01/2013	03/01/2041
655044-AG-0	NOBLE ENERGY INC CORPORATE			2	2FE	906,091	112.0000	1,119,983	1,000,000	912,163	0	1,638	0	0	5.250	5.943	MN	6,708	52,500	12/07/2015	11/15/2043
65537*-AB-1	Nonprofit Finance Fnd Term Note			4	5	987,785	99.5800	998,978	1,000,000	994,571	0	5,873	0	0	3.110	4.034	JD	80	29,180	06/01/2018	06/30/2020
65537*-AC-9	Nonprofit Finance Fnd Promissory Note			4	5	6,430,647	100.0000	7,000,000	7,000,000	6,494,445	0	49,001	0	0	3.650	4.763	MJSD	710	255,500	02/11/2019	06/06/2028
655664-AP-5	NORDSTROM INC CORPORATE			2	2FE	3,319,281	102.6100	3,411,862	3,325,000	3,323,646	0	631	0	0	4.000	4.021	AO	28,078	133,000	10/05/2011	10/15/2021
655664-AR-1	NORDSTROM INC CORPORATE	LS		2	2FE	10,066,943	98.0000	9,976,028	10,180,000	10,077,867	0	2,006	0	0	5.000	5.071	JJ	234,706	509,000	04/27/2015	01/15/2044
655844-AA-6	NORFOLK SOUTHERN CORP DEBENTURES				2FE	16,863,417	106.5900	15,348,477	14,400,000	14,648,779	0	(199,139)	0	0	9.000	7.410	MS	432,000	1,296,000	09/25/2000	03/01/2021
655844-AF-5	NORFOLK SOUTHERN CORP NOTES				2FE	39,018,336	139.6700	51,767,432	37,065,000	38,567,641	0	(49,318)	0	0	7.050	6.641	MN	435,514	2,613,083	04/01/2016	05/01/2037
655844-AJ-7	NORFOLK SOUTHERN CORP BONDS				2FE	776,066	133.4900	961,122	720,000	747,283	0	(2,740)	0	0	7.800	7.128	MN	7,176	56,160	05/16/2002	05/15/2027
655844-AQ-1	NORFOLK SOUTHERN CORP SENIOR NOTES				2FE	22,350,542	136.9300	30,192,293	22,050,000	22,282,153	0	(16,879)	0	0	7.250	7.096	FA	603,925	1,598,625	04/03/2018	02/15/2031
655844-AV-0	NORFOLK SOUTHERN CORP BOND				2FE	15,000,000	127.7300	19,158,951	15,000,000	15,000,000	0	0	0	0	6.000	6.000	MS	265,000	900,000	03/07/2005	03/15/2105
655844-BD-9	NORFOLK SOUTHERN CORP CORPORATE				2FE	4,983,026	134.5000	6,315,027	4,695,000	4,982,308	0	(176)	0	0	6.000	5.650	MN	29,735	281,700	04/27/2015	05/23/2111
655844-BM-9	NORFOLK SOUTHERN CORP CORPORATE	LS		2	2FE	15,698,976	107.5200	18,254,012	16,978,000	15,855,443	0	28,173	0	0	3.950	4.413	AO	167,658	670,631	12/19/2016	10/01/2042
655844-BN-7	NORFOLK SOUTHERN CORP CORPORATE			2	2FE	1,878,451	114.0500	2,072,343	1,817,000	1,876,179	0	(1,421)	0	0	4.800	4.570	FA	32,948	87,216	05/07/2018	08/15/2043
655844-BQ-0	NORFOLK SOUTHERN CORP CORPORATE			2	2FE	19,316,994	114.9300	22,410,631	19,500,000	19,334,517	0	2,475	0	0	4.450	4.501	JD	38,567	867,750	04/06/2017	06/15/2045
655844-BR-8	NORFOLK SOUTHERN CORP CORPORATE			2	2FE	33,381,188	118.4500	39,835,107	33,630,000	33,407,330	0	4,073	0	0	4.650	4.694	JJ	721,083	1,563,795	05/01/2018	01/15/2046
655844-BV-9	NORFOLK SOUTHERN CORP CORPORATE			2	2FE	9,488,900	109.8800	10,988,138	10,000,000	9,497,780	0	6,898	0	0	4.050	4.339	FA	153,000	405,000	08/30/2018	08/15/2052
655844-BZ-0	NORFOLK SOUTHERN CORP CORPORATE			2	2FE	399,112	109.8100	439,229	400,000	399,208	0	76	0	0	3.800	3.827	FA	6,333	15,158	07/30/2018	08/01/2028
655844-CA-4	NORFOLK SOUTHERN CORP CORPORATE			2	2FE	3,978,920	106.8200	4,272,910	4,000,000	3,981,931	0	2,844	0	0	3.650	3.740	FA	60,833	145,594	12/12/2018	08/01/2025
655844-CB-2	NORFOLK SOUTHERN CORP CORPORATE			2	2FE	11,460,570	117.8500	12,963,467	11,000,000	11,460,815	0	245	0	0	5.100	4.893	FA	233,750	280,500	04/29/2019	08/01/2118

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
655855-FA-7	NORFOLK SOUTHERN RAILWAY CORP				1FE	6,412,379	103.4400	6,179,602	5,974,000	5,993,321	0	(42,919)	0	0	9.750	8.972	JD	25,887	582,465	08/23/2004	06/15/2020
655855-FB-5	NORFOLK SOUTHERN RAILWAY CORP				2FE	5,987,840	150.3900	8,722,697	5,800,000	5,964,281	0	(2,511)	0	0	7.875	7.613	MN	58,363	456,750	08/23/2004	05/15/2043
65675*-AC-1	North American Breweries Hold Senior Uns			4	4YE	26,350,000	99.7200	26,276,207	26,350,000	26,350,000	0	0	0	0	4.670	4.697	MJSD	23,927	1,230,545	07/06/2017	06/24/2027
65675*-AE-7	North American Breweries Hold Senior Uns			4	4YE	5,625,000	99.2800	5,584,625	5,625,000	5,625,000	0	0	0	0	4.540	4.566	MJSD	4,966	255,375	06/22/2018	06/24/2027
65675*-AF-4	North American Breweries Hold Senior Uns			4	4	47,916,667	103.0400	49,371,520	47,916,667	47,916,667	0	0	0	0	5.550	5.588	MJSD	29,549	2,659,375	09/27/2018	09/27/2027
662352-AB-9	Northwell Health CORPORATE				1FE	290,601	131.8000	303,149	230,000	285,099	0	(1,270)	0	0	6.150	4.500	MN	2,358	14,145	04/27/2015	11/01/2043
66550#-AC-5	Northern New England Energy Co Senior Un				2	4,500,000	100.2800	4,512,744	4,500,000	4,500,000	0	0	0	0	3.250	3.250	JD	4,875	146,250	06/19/2017	06/21/2027
665501-AL-6	NORTHERN NAT GAS CO CORPORATE	LS		2	1FE	13,527,316	111.9500	14,912,210	13,320,000	13,526,207	0	(1,591)	0	0	4.300	4.205	JJ	264,106	371,424	06/12/2019	01/15/2049
665772-CA-5	NORTHERN STATES PWR MINN CORPORATE				1FE	3,830,124	122.2400	4,747,614	3,884,000	3,859,324	0	408	0	0	5.250	5.296	JJ	94,025	203,910	11/24/2015	07/15/2035
665772-CC-1	NORTHERN STATES PWR MINN CORPORATE				1FE	9,066,161	139.3200	10,536,831	7,563,000	8,810,383	0	(45,718)	0	0	6.200	4.786	JJ	234,453	468,906	02/01/2018	07/01/2037
665772-CE-7	NORTHERN STATES PWR MINN CORPORATE				1FE	18,833,637	129.9300	23,309,500	17,940,000	18,727,358	0	(24,350)	0	0	5.350	4.990	MN	159,965	959,790	09/15/2015	11/01/2039
665772-CG-2	NORTHERN STATES PWR MINN CORPORATE			2	1FE	5,265,656	119.5700	6,068,368	5,075,000	5,239,638	0	(4,932)	0	0	4.850	4.600	FA	92,985	246,138	04/27/2015	08/15/2040
665772-CJ-6	NORTHERN STATES PWR MINN CORPORATE			2	1FE	5,755,203	103.5700	6,794,086	6,560,000	5,862,481	0	18,061	0	0	3.400	4.122	FA	84,260	223,040	06/26/2013	08/15/2042
665772-CL-1	NORTHERN STATES PWR MINN CORPORATE			2	1FE	5,836,133	113.4800	6,638,841	5,850,500	5,837,495	0	298	0	0	4.125	4.139	MN	30,837	241,333	12/19/2016	05/15/2044
665772-CN-7	NORTHERN STATES PWR MINN CORPORATE			2	1FE	16,422,260	112.8000	19,141,267	16,969,000	16,465,292	0	10,754	0	0	4.000	4.190	FA	256,420	678,760	09/16/2015	08/15/2045
665772-CP-2	NORTHERN STATES PWR MINN CORPORATE			2	1FE	10,064,453	106.8400	10,817,128	10,125,000	10,068,326	0	1,258	0	0	3.600	3.633	MN	46,575	364,500	05/23/2016	05/15/2046
665789-AW-3	NORTHERN STATES PWR - WISC CORPORATE				1FE	5,298,986	137.6700	6,167,512	4,480,000	5,131,250	0	(20,401)	0	0	6.375	5.152	MS	95,200	285,600	09/25/2009	09/01/2038
665789-AZ-6	NORTHERN STATES PWR - WISC CORPORATE			2	1FE	13,463,820	103.2500	13,938,939	13,500,000	13,464,869	0	695	0	0	3.750	3.765	JD	42,188	506,250	11/27/2017	12/01/2047
665789-BA-0	NORTHERN STATES PWR - WISC CORPORATE			2	1FE	16,940,310	110.8000	18,835,767	17,000,000	16,940,612	0	885	0	0	4.200	4.221	MS	238,000	692,183	09/05/2018	09/01/2048
665859-AL-8	NORTHERN TRUST CORP CORPORATE				1FE	4,935,846	101.3200	4,761,876	4,700,000	4,742,306	0	(49,310)	0	0	3.450	2.361	MN	25,674	162,150	12/02/2015	11/04/2020
665859-AM-6	NORTHERN TRUST CORP CORPORATE				1FE	7,473,871	102.4600	7,479,890	7,300,000	7,336,790	0	(21,730)	0	0	3.375	3.056	FA	87,600	246,375	09/17/2013	08/23/2021
665859-AN-4	NORTHERN TRUST CORP CORPORATE	LS			1FE	13,178,237	101.2600	13,672,003	13,502,000	13,374,247	0	46,907	0	0	2.375	2.756	FA	132,723	320,673	12/10/2015	08/02/2022
666807-AQ-5	NORTHROP GRUMMAN SYSTEMS DEBENTURES				2FE	4,519,450	128.7400	6,437,219	5,000,000	4,777,042	0	26,119	0	0	7.875	8.824	MS	131,250	393,750	05/31/2000	03/01/2026
666807-AW-2	NORTHROP GRUMMAN SYSTEMS COMPANY GUARNT				2FE	6,865,377	143.6200	9,490,055	6,608,000	6,770,590	0	(10,123)	0	0	7.750	7.407	FA	193,468	512,120	07/20/2006	02/15/2031
666807-BH-4	NORTHROP GRUMMAN SYSTEMS CORPORATE				2FE	2,985,533	120.6100	3,240,814	2,687,000	2,955,858	0	(6,840)	0	0	4.750	4.079	JD	10,636	127,633	12/07/2015	06/01/2043
666807-BK-7	NORTHROP GRUMMAN SYSTEMS CORPORATE			2	2FE	981,656	104.0200	1,092,235	1,050,000	989,237	0	7,238	0	0	3.200	4.151	FA	14,000	33,600	12/12/2018	02/01/2027
666807-BM-3	NORTHROP GRUMMAN SYSTEMS CORPORATE			2	2FE	3,478,489	103.0500	3,802,644	3,690,000	3,511,376	0	31,397	0	0	2.930	4.000	JJ	49,854	108,117	12/12/2018	01/15/2025
666807-BN-1	NORTHROP GRUMMAN SYSTEMS CORPORATE			2	2FE	5,865,211	104.3200	6,363,303	6,100,000	5,885,808	0	20,597	0	0	3.250	3.760	JJ	91,415	99,125	01/29/2019	01/15/2028
666807-BP-6	NORTHROP GRUMMAN SYSTEMS CORPORATE	LS		2	2FE	25,527,592	111.6200	29,719,242	26,625,000	25,547,839	0	16,659	0	0	4.030	4.279	AO	226,520	738,095	04/22/2019	10/15/2047
668074-AU-1	Northwestern Corp CORPORATE			2	1FE	7,736,208	111.2300	8,453,341	7,600,000	7,734,853	0	(1,355)	0	0	4.176	4.058	MN	40,554	304,848	10/23/2019	11/15/2044
66989H-AD-0	NOVARTIS CAPITAL CORP CORPORATE				1FE	2,877,873	100.6900	2,920,095	2,900,000	2,898,826	0	2,432	0	0	4.400	4.494	AO	23,748	127,600	03/09/2010	04/24/2020
66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE				1FE	75,825,174	109.9200	87,933,441	79,998,000	76,370,963	0	96,175	0	0	3.700	4.005	MS	822,202	2,959,926	12/16/2016	09/21/2042
66989H-AG-3	NOVARTIS CAPITAL CORP CORPORATE	LS			1FE	42,693,410	105.9200	45,547,185	43,000,000	42,854,089	0	30,296	0	0	3.400	3.484	MN	223,361	1,462,000	02/18/2014	05/06/2024
66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE	LS			1FE	105,649,670	121.5800	126,692,203	104,204,000	105,564,401	0	(30,856)	0	0	4.400	4.310	MN	700,482	4,584,976	04/11/2019	05/06/2044
66989H-AK-4	NOVARTIS CAPITAL CORP CORPORATE	LS		2	1FE	6,948,290	116.0600	8,124,228	7,000,000	6,952,090	0	1,027	0	0	4.000	4.043	MN	31,889	280,000	12/09/2015	11/20/2045
67021C-AC-1	NSTAR ELECTRIC COMPANY CORPORATE				1FE	15,445,480	128.5100	19,919,789	15,500,000	15,462,023	0	1,096	0	0	5.750	5.771	MS	262,424	891,250	08/27/2009	03/15/2036
67021C-AF-4	NSTAR ELECTRIC COMPANY CORPORATE				1FE	3,542,328	127.8200	4,601,502	3,600,000	3,551,728	0	1,253	0	0	5.500	5.611	MS	58,300	198,000	03/11/2010	03/15/2040
67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE	LS		2	1FE	13,506,618	115.5900	15,673,844	13,560,000	13,511,878	0	1,065	0	0	4.400	4.424	MS	198,880	596,640	12/19/2016	03/01/2044
67021C-AK-3	NSTAR ELECTRIC COMPANY CORPORATE			2	1FE	218,942	104.9300	230,845	220,000	219,331	0	101	0	0	3.250	3.307	MN	914	7,150	11/13/2015	11/15/2025
67021C-AM-9	NSTAR ELECTRIC COMPANY CORPORATE			2	1FE	22,174,385	104.7400	23,886,763	22,805,000	22,265,804	0	62,267	0	0	3.200	3.565	MN	93,247	729,760	06/28/2018	05/15/2027
670346-AH-8	NUCOR CORP CORPORATE				1FE	2,370,912	136.2500	2,452,553	1,800,000	2,333,223	0	(19,927)	0	0	6.400	4.057	JD	9,600	115,200	02/01/2018	12/01/2037
67080L-AA-3	NUVEEN LLC CORPORATE			2	1FE	24,709,410	111.2200	27,221,819	24,475,000	24,688,489	0	(20,090)	0	0	4.000	3.878	MN	163,167	1,003,475	02/14/2019	11/01/2028
67095@-AA-1	OCI Alamo 1 LLC Debt in a Project			4	3YE	20,248,363	101.6500	20,582,113	20,248,363	20,248,363	0	0	0	0	4.410	4.411	JJ	374,544	892,953	11/09/2017	06/30/2038
67095@-AB-9	OCI Alamo 1 LLC Debt in a Project			4	3YE	4,757,113	103.1200	4,905,370	4,757,113	4,757,113	0	0	0	0	6.000	6.001	JJ	119,721	285,427	11/09/2017	12/31/2036
67103H-AE-7	O'REILLY AUTOMOTIVE INC CORPORATE			2	2FE	7,118,975	105.8700	7,146,268	6,750,000	7,108,268	0	(10,707)	0	0	3.550	2.583	MS	70,556	0	10/18/2019	03/15/2026
67103H-AF-4	O'REILLY AUTOMOTIVE INC CORPORATE			2	2FE	7,232,805	106.9200	7,511,022	7,025,000	7,221,556	0	(11,249)	0	0	3.600	3.173	MS	84,300	126,450	07/09/2019	09/01/2027
671056@-AF-8	OSI Group LLC Senior Secured Note			4	2PL	16,110,000	105.1900	16,946,046	16,110,000	16,110,000	0	0	0	0	4.350	4.350	MS	192,716	700,785	03/22/2018	03/22/2028
674599-BT-1	Occidental Pete Corp SENIOR NOTES				2FE	16,536,365	133.1000	21,163,380	15,900,000	16,258,583	0	(26,377)	0	0	8.450	8.091	FA	507,563	1,343,550	03/30/2001	02/15/2029
674599-BY-0	Occidental Pete Corp CORPORATE			2	2FE	4,895,150	101.6900	5,084,549	5,000,000	4,986,234	0	12,013	0	0	4.100	4.360	FA	85,417	205,000	02/04/2011	02/01/2021
674599-CE-3	Occidental Pete Corp CORPORATE	LS		2	2FE	20,902,678	100.7500	21,241,792	21,083,000	20,949,040	0	34,981	0	0	2.700	2.913	FA	215,047	406,931	02/14/2019	02/15/2023
674599-CH-6	Occidental Pete Corp CORPORATE	LS		2	2FE	17,951,011	102.3700	18,396,434	17,970,000	17,934,073	0	3,859	0	0	3.400	3.429	AO	128,985	610,980	10/18/2018	04/15/2026
674599-CJ-2	Occidental Pete Corp CORPORATE			2	2FE	1,448,306	101.5600	1,472,575	1,450,000	1,448,356	0	31	0	0	4.400	4.407	AO	13,469	63,800	03/08/2017	04/15/2046
677050-AC-0	Oglethorpe Power Corp First Mortgage Bon			4	1FE	50,000,000	118.6800	59,337,500	50,000,000	50,000,000	0	0	0	0	6.191	6.190	JJ	1,547,750	3,095,500	10/03/2007	01/01/2031
677347-CE-4	OHIO EDISON CORPORATE				2FE	5,402,100	139.5500	6,977,401	5,000,000	5,306,351	0	(10,329)	0	0	6.875	6.274	JJ	158,507	343,750	09/14/2006	07/15/2036
677415-CP-4	Ohio Pwr Company CORPORATE				1FE	9,541,758	105.9600	9,340,464	8,815,000	9,293,335	0	(95,720)	0	0	5.375	2.194	AO	118,452	126,313	10/18/2019	10/01/2021
677415-CR-0	Ohio Pwr Company CORPORATE			2	1FE	12,324,950	112.9700	13,940,186	12,340,000	12,324,897	0	(53)	0	0	4.000	4.007	JD	41,133	259,140	05/21/2019	06/01/2049
677730-A#-0	Ohio Valley Electric Corp Senior Note			4	3	21,826,013	116.2900	19,758,988	16,990,880	21,257,573	0	(178,144)	0	0	6.910	4.222	AO	247,859	1,174,070	09/01/2016	06/15/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
677730-A@-2	Ohio Valley Electric Corp Senior Note			4	3	8,285,206	113.0600	9,367,557	8,285,206	8,285,206	0	0	0	0	6.500	6.500	JD	23,935	538,538	11/17/2011	06/15/2040
677730-B*-3	Ohio Valley Electric Corp Senior Note			4	3	22,205,244	116.2900	20,102,304	17,286,100	21,626,928	0	(181,239)	0	0	6.910	4.222	AO	252,166	1,194,470	09/01/2016	06/15/2040
677864-B@-8	Oil-Dri Corporation Of America Senior No			4	2	941,667	100.6500	947,797	941,667	941,667	0	0	0	0	3.960	3.960	FA	15,538	37,290	11/12/2010	08/01/2020
678858-BL-4	Oklahoma Gas & Elec Co CORPORATE				1FE	10,026,070	129.0000	10,319,916	8,000,000	9,770,550	0	(53,822)	0	0	5.850	4.221	JD	39,000	468,000	03/02/2016	06/01/2040
678858-BM-2	Oklahoma Gas & Elec Co CORPORATE			2	1FE	20,392,035	119.9500	24,589,569	20,500,000	20,407,041	0	2,183	0	0	5.250	5.285	MN	137,521	1,076,250	04/27/2015	05/15/2041
678858-BN-0	Oklahoma Gas & Elec Co CORPORATE			2	1FE	14,049,119	102.6300	14,537,825	14,165,000	14,056,054	0	2,643	0	0	3.900	3.949	MN	92,073	552,435	08/28/2018	05/01/2043
678858-BP-5	Oklahoma Gas & Elec Co CORPORATE			2	1FE	8,290,829	112.7800	9,163,622	8,125,000	8,275,209	0	(3,612)	0	0	4.550	4.422	MS	108,852	369,688	04/01/2016	03/15/2044
678858-BQ-3	Oklahoma Gas & Elec Co CORPORATE			2	1FE	515,897	104.7200	570,715	545,000	518,193	0	588	0	0	4.000	4.324	JD	969	21,800	11/03/2015	12/15/2044
678858-BT-7	Oklahoma Gas & Elec Co CORPORATE			2	1FE	1,117,883	108.4500	1,214,604	1,120,000	1,118,089	0	179	0	0	3.800	3.823	FA	16,078	42,324	08/14/2018	08/15/2028
679580-D@-6	Old Dominion Freight Line Inc Senior Not				2	8,502,299	101.7100	8,340,306	8,200,000	8,251,919	0	(49,913)	0	0	4.790	4.141	JJ	194,208	392,780	08/19/2014	01/04/2021
68233D-AP-2	ONCOR ELECTRIC DELIVERY CORPORATE				1FE	11,544,400	145.6400	14,564,100	10,000,000	11,017,956	0	(49,922)	0	0	7.250	6.106	JJ	334,306	725,000	02/03/2004	01/15/2033
68233D-AR-8	ONCOR ELECTRIC DELIVERY DEBENTURES				1FE	5,024,606	112.8200	5,505,773	4,880,000	4,927,396	0	(16,666)	0	0	7.000	6.583	MS	113,867	341,600	04/01/2016	09/01/2022
68233D-AT-4	ONCOR ELECTRIC DELIVERY CORPORATE				1FE	31,659,874	142.4100	41,911,363	29,430,000	30,875,873	0	(75,783)	0	0	7.000	6.414	MN	343,350	2,060,100	04/18/2006	05/01/2032
68233J-A#-1	Oncor Electric Delivery Co Senior Secure			4	1FE	52,504,339	117.7600	61,827,673	52,504,339	52,504,339	0	0	0	0	6.470	6.521	MJSD	9,436	3,397,031	07/13/2010	09/30/2030
68233J-AF-1	Oncor Electric Delivery Co CORPORATE				1FE	7,058,520	157.1500	11,000,573	7,000,000	7,049,310	0	(1,221)	0	0	7.500	7.428	MS	175,000	525,000	05/18/2009	09/01/2038
68233J-AS-3	Oncor Electric Delivery Co CORPORATE			2	1FE	7,856,592	130.3500	8,961,774	6,875,000	7,715,892	0	(22,385)	0	0	5.300	4.422	JD	30,365	364,375	10/31/2012	06/01/2042
68233J-AT-1	Oncor Electric Delivery Co CORPORATE			2	1FE	4,165,273	119.0700	4,828,212	4,055,000	4,153,509	0	(3,212)	0	0	4.550	4.363	JD	15,375	184,503	04/27/2015	12/01/2041
68233J-B*-4	Oncor Electric Delivery Co Senior Secure			4	1IF	9,075,758	120.7800	10,961,318	9,075,758	9,075,758	0	0	0	0	7.250	7.315	MJSD	1,828	657,993	12/31/2009	12/30/2029
68233J-B@-2	Oncor Electric Delivery Co Senior Note			4	2YE	4,125,000	105.3600	4,346,284	4,125,000	4,125,000	0	0	0	0	8.500	8.588	JAJO	74,021	350,625	07/13/2010	12/30/2020
68233J-BB-9	Oncor Electric Delivery Co CORPORATE			2	1FE	7,618,650	108.3100	8,448,327	7,800,000	7,627,001	0	3,437	0	0	3.750	3.882	AO	73,125	292,500	01/25/2017	04/01/2045
68235P-AE-8	ONE GAS INC CORPORATE			2	1FE	5,188,897	105.0100	5,213,849	4,965,000	5,067,309	0	(24,793)	0	0	3.610	3.037	FA	74,682	179,237	10/10/2014	02/01/2024
68235P-AF-5	ONE GAS INC CORPORATE			2	1FE	47,255,371	119.0300	49,664,186	41,725,000	46,649,725	0	(125,747)	0	0	4.658	3.889	FA	809,813	1,943,551	04/27/2015	02/01/2044
682680-AN-3	ONEOK INC CORPORATE				2FE	1,995,040	120.7100	2,414,172	2,000,000	1,996,340	0	138	0	0	6.000	6.018	JD	5,333	120,000	06/14/2005	06/15/2035
682680-AS-2	ONEOK INC CORPORATE			2	2FE	7,266,980	106.1700	7,432,001	7,000,000	7,252,637	0	(14,343)	0	0	4.000	3.436	JJ	130,667	140,000	07/09/2019	07/13/2027
682680-AT-0	ONEOK INC CORPORATE	LS		2	2FE	10,185,475	109.5600	11,208,466	10,230,000	10,187,283	0	609	0	0	4.950	4.977	JJ	236,313	506,385	01/22/2018	07/13/2047
682680-AV-5	ONEOK INC CORPORATE			2	2FE	26,706,650	114.0300	28,506,648	25,000,000	26,691,850	0	(14,800)	0	0	5.200	4.759	JJ	599,444	650,000	06/26/2019	07/15/2048
682680-AX-1	ONEOK INC CORPORATE			2	2FE	504,025	100.7600	508,863	505,000	504,084	0	59	0	0	2.750	2.791	MS	5,246	0	08/12/2019	09/01/2024
68268N-AD-5	ONEOK PARTNERS LP CORPORATE				2FE	6,993,470	128.0200	8,961,531	7,000,000	6,994,122	0	137	0	0	6.850	6.857	AO	101,228	479,500	09/26/2007	10/15/2037
68271@-AB-3	One Energy Enterprises LLC Subordinated				6Z	0	0.0000	0	277,231	0	0	0	0	0	12.000	8,888.000	MJSD	0	0	09/30/2019	12/30/2021
68271@-AB-3	One Energy Enterprises LLC Subordinated				6*	12	0.0000	0	7,920,883	0	3,870,815	285,160	7,384,035	0	12.000	16.292	MJSD	0	638,351	07/01/2019	12/30/2021
68389X-AE-5	ORACLE CORP CORPORATE	LS			1FE	11,828,015	144.5000	13,194,104	9,131,000	11,337,680	0	(78,299)	0	0	6.500	4.522	AO	125,298	593,515	04/27/2015	04/15/2038
68389X-AH-8	ORACLE CORP CORPORATE	LS			1FE	26,785,695	140.6600	37,176,218	26,430,000	26,730,170	0	(8,724)	0	0	6.125	6.022	JJ	777,941	1,618,838	04/27/2015	07/08/2039
68389X-AM-7	ORACLE CORP CORP	LS			1FE	27,495,370	130.2300	29,030,151	22,292,000	26,628,616	0	(134,513)	0	0	5.375	3.979	JJ	552,501	1,198,195	04/27/2015	07/15/2040
68389X-AP-0	ORACLE CORP CORPORATE				1FE	400,992	101.8300	407,318	400,000	400,432	0	(151)	0	0	2.500	2.459	AO	2,111	10,000	02/25/2016	10/15/2022
68389X-AW-5	ORACLE CORP CORPORATE			2	1FE	112,061	118.2200	118,225	100,000	110,872	0	(273)	0	0	4.500	3.805	JJ	2,163	4,500	04/27/2015	07/08/2044
68389X-BB-0	ORACLE CORP CORPORATE	LS		2	1FE	18,046,914	101.5100	18,332,768	18,060,000	18,055,303	0	1,631	0	0	2.500	2.510	MN	57,692	451,500	02/23/2016	05/15/2022
68389X-BK-0	ORACLE CORP CORPORATE	LS		2	1FE	5,989,560	100.2000	6,012,225	6,000,000	5,996,434	0	1,999	0	0	1.900	1.935	MS	33,567	114,000	06/29/2016	09/15/2021
68389X-BN-4	ORACLE CORP CORPORATE			2	1FE	5,779,613	105.9300	6,091,082	5,750,000	5,774,228	0	(2,830)	0	0	3.250	3.186	MN	23,878	186,875	01/16/2018	11/15/2027
68389X-BS-3	ORACLE CORP CORPORATE			2	1FE	4,951,600	103.9700	5,198,386	5,000,000	4,958,381	0	6,781	0	0	2.950	3.135	MN	18,847	147,500	02/14/2019	11/15/2024
684065-BH-7	ORANGE & ROCKLAND UTILITIES IN CORPORATE				1FE	117,523	119.1300	119,134	100,000	115,541	0	(458)	0	0	5.500	4.350	FA	2,078	5,500	04/27/2015	08/15/2040
693304-AH-0	PECO ENERGYCO 1ST MTG CORPORATE	LS			1FE	12,839,883	134.2200	14,705,742	10,956,000	12,602,950	0	(65,569)	0	0	5.950	4.635	AO	162,971	651,882	07/30/2018	10/01/2036
693304-AJ-6	PECO ENERGYCO 1ST MTG CORPORATE				1FE	4,532,950	125.7100	6,285,541	5,000,000	4,629,239	0	11,534	0	0	5.700	6.417	MS	83,917	285,000	08/13/2008	03/15/2037
693304-AS-6	PECO ENERGYCO 1ST MTG CORPORATE	LS		2	1FE	6,481,925	113.9900	7,256,590	6,366,000	6,474,293	0	(2,601)	0	0	4.150	4.039	AO	66,047	264,189	12/08/2016	10/01/2044
693304-AW-7	PECO ENERGYCO 1ST MTG CORPORATE			2	1FE	21,606,378	111.2200	24,925,333	22,410,000	21,624,533	0	14,575	0	0	3.900	4.111	MS	291,330	873,990	09/04/2018	03/01/2048
69344A-10-7	PGIM ACTIVE HIGH YIELD BOND ET COM				1	99,999,936	50.0400	99,973,915	0	99,973,915	(26,021)	0	0	0	0.000	0.000	N/A	306,715	297,542	12/17/2019	12/31/2020
693475-AV-7	PNC FINANCIAL SERVICES CORPORATE			2	1FE	2,993,190	105.4800	3,164,531	3,000,000	2,994,329	0	1,139	0	0	3.500	3.550	JJ	46,083	52,500	01/17/2019	01/23/2024
693475-AW-5	PNC FINANCIAL SERVICES CORPORATE			2	1FE	5,918,960	106.8800	6,199,253	5,800,000	5,915,973	0	(2,987)	0	0	3.450	3.189	AO	37,797	100,606	09/20/2019	04/23/2029
693475-AX-3	PNC FINANCIAL SERVICES CORPORATE	LS		2	1FE	15,108,950	101.6200	15,243,509	15,000,000	15,103,511	0	(5,439)	0	0	2.600	2.480	JJ	171,167	0	08/19/2019	07/23/2026
693476-BJ-1	PNC FUNDING CORP CORPORATE				1FE	9,737,130	100.2900	8,981,041	8,955,000	8,964,603	0	(98,051)	0	0	5.125	3.996	FA	182,303	458,944	09/28/2010	02/08/2020
693476-BL-6	PNC FUNDING CORP CORPORATE				1FE	10,573,388	101.5000	9,895,768	9,750,000	9,853,602	0	(166,416)	0	0	4.375	2.607	FA	165,885	426,563	06/17/2015	08/11/2020
69349L-AG-3	PNC BANK NA CORPORATE			2	1FE	19,181,214	101.8400	19,828,901	19,470,000	19,320,701	0	45,358	0	0	2.700	2.982	MN	87,615	512,190	08/13/2019	11/01/2022
69349L-AK-4	PNC BANK NA CORPORATE			2	1FE	10,176,637	102.2700	11,394,871	11,142,000	10,785,094	0	106,595	0	0	2.950	4.066	JJ	137,867	328,689	08/26/2013	01/30/2023
69349L-AM-0	PNC BANK NA CORPORATE			2	1FE	26,985,331	105.0800	28,562,887	27,183,000	27,155,732	0	33,328	0	0	3.800	3.824	JJ	447,613	952,470	12/04/2019	07/25/2023
69349L-AQ-1	PNC BANK NA CORPORATE			2	1FE	6,305,343	109.6900	6,549,549	5,971,000	6,178,380	0	(32,006)	0	0	4.200	3.527	MN	41,797	250,782	10/23/2015	11/01/2025
69349L-AR-9	PNC BANK NA BANK NOTE				1FE	13,250,579	110.0100	14,667,983	13,333,000	13,258,617	0	7,054	0	0	4.050	4.127	JJ	232,494	539,987	12/03/2018	07/26/2028
69351H-AF-9	PPF Funding Senior Note				1	154,060,000	103.7400	159,816,781	154,060,000	154,060,000	0	0	0	0	4.990	4.990	MON	341,671	7,687,594	07/15/2011	07/15/2021
69351U-AH-6	PPL Electric Utilities Corp CORPORATE				1FE	7,416,156	137.9300	8,482,733	6,150,000	7,154,109	0	(34,740)	0	0	6.450	5.040	FA	149,855	396,675	10/29/2010	08/15/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69351U-AM-5	PPL Electric Utilities Corp CORPORATE				1FE	16,752,236	139.7900	19,974,450	14,289,000	16,418,882	0	(68,371)	0	0	6.250	5.009	MN	114,114	893,063	01/22/2016	05/15/2039
69351U-AN-3	PPL Electric Utilities Corp CORPORATE			2	1FE	18,112,803	124.1400	20,832,828	16,781,000	17,932,521	0	(34,055)	0	0	5.200	4.670	JJ	402,371	872,612	11/02/2016	07/15/2041
69351U-AR-4	PPL Electric Utilities Corp CORPORATE			2	1FE	23,903,284	120.8600	28,226,826	23,355,000	23,853,522	0	(13,680)	0	0	4.750	4.592	JJ	511,539	1,109,363	12/19/2016	07/15/2043
69351U-AT-0	PPL Electric Utilities Corp CORPORATE			2	1FE	16,557,616	113.1400	17,667,151	15,615,000	16,553,598	0	(6,942)	0	0	4.150	3.765	AO	162,006	523,523	09/05/2019	10/01/2045
69351U-AU-7	PPL Electric Utilities Corp CORPORATE			2	1FE	5,939,421	110.4900	6,637,333	6,007,000	5,941,289	0	1,294	0	0	3.950	4.016	JD	19,773	237,277	08/22/2018	06/01/2047
69351U-AW-3	PPL Electric Utilities Corp CORPORATE			2	1FE	7,901,280	94.8700	7,589,729	8,000,000	7,901,712	0	432	0	0	3.000	3.063	AO	76,667	0	09/04/2019	10/01/2049
69352P-AH-6	PPL CAPITAL FUNDING INC CORPORATE			2	2FE	1,257,465	111.6400	1,395,475	1,250,000	1,256,804	0	(165)	0	0	4.700	4.661	JD	4,896	58,750	12/07/2015	06/01/2043
69352P-AJ-2	PPL CAPITAL FUNDING INC CORPORATE			2	2FE	1,354,831	115.5300	1,328,636	1,150,000	1,334,600	0	(4,637)	0	0	5.000	3.950	MS	16,931	57,500	04/27/2015	03/15/2044
69353R-EK-0	PNC BANK NATIONAL ASSOCIATION CORPORATE			2	1FE	1,262,383	103.5500	1,377,204	1,330,000	1,273,263	0	9,781	0	0	2.950	3.872	FA	13,950	39,235	11/16/2018	02/23/2025
69353R-EQ-7	PNC BANK NATIONAL ASSOCIATION CORPORATE	LS		2	1FE	15,100,650	105.0100	15,751,977	15,000,000	15,089,232	0	(11,418)	0	0	3.250	3.128	JD	40,625	487,500	03/21/2019	06/01/2025
69353R-FG-8	PNC BANK NATIONAL ASSOCIATION BANK NOTE			2	1FE	4,189,960	104.5100	4,457,502	4,265,000	4,199,606	0	6,964	0	0	3.100	3.319	AO	24,239	132,215	03/28/2019	10/25/2027
69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION BANK NOTE			2	1FE	4,979,700	105.3100	5,265,393	5,000,000	4,983,071	0	1,799	0	0	3.250	3.298	JJ	71,771	162,500	01/17/2018	01/22/2028
69353R-FL-7	PNC BANK NATIONAL ASSOCIATION BANK NOTE	LS		2	1FE	5,163,548	104.7700	5,448,205	5,200,000	5,172,452	0	7,368	0	0	3.500	3.665	JD	11,628	182,000	10/16/2018	06/08/2023
693627-AY-7	DUKE ENERGY INDIANA INC CORPORATE				1FE	5,222,784	132.1800	6,889,041	5,212,000	5,225,430	0	(948)	0	0	6.120	6.085	AO	67,339	318,974	04/27/2015	10/15/2035
69362B-AJ-1	PSEG POWER COMPANY GUARNT				2FE	17,141,478	139.6200	21,780,039	15,600,000	16,541,393	0	(56,293)	0	0	8.625	7.776	AO	284,050	1,345,500	10/07/2003	04/15/2031
69362B-AY-8	PSEG POWER CORPORATE			2	2FE	7,318,481	102.8400	7,532,710	7,325,000	7,323,303	0	731	0	0	4.150	4.161	MS	89,507	303,988	09/14/2011	09/15/2021
694188-AA-7	Ansell USA Inc Senior Note				2	5,258,000	100.2500	5,271,298	5,258,000	5,258,000	0	0	0	0	3.750	3.750	JD	13,693	197,175	06/06/2012	06/09/2020
694188-AB-5	Ansell USA Inc Senior Note				2	14,000,000	103.0100	14,421,014	14,000,000	14,000,000	0	0	0	0	4.050	4.050	MN	80,325	567,000	05/10/2013	05/10/2025
695114-CG-1	PACIFICORP CORPORATE				1FE	29,858,021	139.9200	38,709,838	27,665,000	29,408,464	0	(57,887)	0	0	6.250	5.674	AO	365,024	1,729,063	04/27/2015	10/15/2037
695114-CL-0	PACIFICORP CORPORATE				1FE	12,659,819	138.7200	15,647,633	11,280,000	12,407,963	0	(35,066)	0	0	6.000	5.161	JJ	312,080	676,800	04/27/2015	01/15/2039
69888*-AA-0	Pappas Restaurants, Inc. Senior Note			4	2	1,260,000	101.3100	1,276,454	1,260,000	1,260,000	0	0	0	0	4.910	4.939	MJSD	172	61,866	03/31/2011	03/31/2021
69888*-AF-9	Pappas Restaurants, Inc. Senior Unsecure			4	2	5,000,000	106.6300	5,331,706	5,000,000	5,000,000	0	0	0	0	4.800	4.828	JAJO	40,667	240,000	10/31/2018	10/31/2028
70109H-AN-5	PARKER HANNIFIN CORP CORPORATE			2	2FE	345,829	112.6600	349,242	310,000	342,347	0	(796)	0	0	4.450	3.790	MN	1,533	13,795	04/27/2015	11/21/2044
70259#-AB-3	Pasha Hawaii Shipping Company Senior Not			4	4	26,596,000	107.1500	28,496,521	26,596,000	26,596,000	0	0	0	0	7.250	6.588	MON	160,684	1,928,210	12/30/2014	12/30/2024
70342@-AE-8	Patterson Companies Inc. Senior Note				2	1,000,000	100.4100	1,004,138	1,000,000	1,000,000	0	0	0	0	3.590	3.590	JD	2,294	35,900	12/08/2011	12/08/2021
70342@-AF-5	Patterson Companies Inc. Senior Note				2	2,000,000	100.9700	2,019,413	2,000,000	2,000,000	0	0	0	0	3.740	3.740	JD	4,779	74,800	12/08/2011	12/08/2023
70450Y-AC-7	PayPal Holdings Inc CORPORATE	LS		2	2FE	3,297,987	100.9700	3,332,095	3,300,000	3,298,027	0	40	0	0	2.400	2.413	AO	20,900	0	09/19/2019	10/01/2024
705322-AK-1	Pedernales Electric Coop Senior Note			4	1FE	17,044,800	121.0200	19,751,328	16,321,000	16,765,294	0	(43,136)	0	0	6.202	5.773	MN	129,340	1,012,228	06/06/2013	11/15/2032
70602#-AE-1	Pella Corporation Sr. Unsecured				2Z	5,000,000	99.7400	4,986,991	5,000,000	5,000,000	0	0	0	0	3.050	3.050	MJSD	424	38,125	09/30/2019	09/30/2024
70602#-AF-8	Pella Corporation Sr. Unsecured				2Z	5,000,000	99.4500	4,972,644	5,000,000	5,000,000	0	0	0	0	3.100	3.100	MJSD	431	38,750	09/30/2019	09/30/2025
70959W-AG-8	Penske Automotive Group Inc CORPORATE	LS		2	4FE	2,000,000	105.1800	2,103,638	2,000,000	2,000,000	0	0	0	0	5.500	5.500	MN	14,056	110,000	05/11/2016	05/15/2026
713291-AH-5	PEPCO HOLDINGS INC. NOTES				2FE	2,358,100	129.5000	2,589,977	2,000,000	2,238,473	0	(12,281)	0	0	7.450	6.082	FA	56,289	149,000	01/20/2006	08/15/2032
713448-BP-2	PEPSICO INC CORPORATE				1FE	33,234,616	134.7100	45,095,074	33,475,000	33,281,249	0	4,582	0	0	5.500	5.546	JJ	848,963	1,841,125	04/27/2015	01/15/2040
713448-BZ-0	PEPSICO INC CORPORATE				1FE	179,057	113.6500	198,890	175,000	178,612	0	(102)	0	0	4.000	3.860	MS	2,256	7,000	04/27/2015	03/05/2042
713448-CC-0	PEPSICO INC CORPORATE	LS			1FE	26,048,899	107.8100	30,992,920	28,747,000	26,296,123	0	63,921	0	0	3.600	4.186	FA	396,709	1,034,892	11/24/2015	08/13/2042
713448-CQ-9	PEPSICO INC CORPORATE			2	1FE	3,995,561	117.9900	4,462,512	3,782,000	3,982,751	0	(4,885)	0	0	4.250	3.909	AO	30,808	160,735	07/13/2017	10/22/2044
713448-CX-4	PEPSICO INC CORPORATE	LS		2	1FE	12,997,530	103.0700	13,398,750	13,000,000	12,998,914	0	357	0	0	3.100	3.103	JJ	183,589	403,000	07/14/2015	07/17/2022
713448-CZ-9	PEPSICO INC CORPORATE			2	1FE	1,055,591	123.8200	1,238,233	1,000,000	1,051,302	0	(1,130)	0	0	4.600	4.265	JJ	20,956	46,000	12/07/2015	07/17/2045
713448-DD-7	PEPSICO INC CORPORATE	LS		2	1FE	19,427,203	123.2400	23,373,288	18,965,000	19,392,181	0	(9,496)	0	0	4.450	4.301	AO	180,510	843,943	08/08/2016	04/14/2046
713448-DP-0	PEPSICO INC CORPORATE			2	1FE	12,763,008	105.9800	13,915,105	13,130,000	12,785,358	0	7,465	0	0	3.450	3.603	AO	106,955	452,985	12/21/2016	10/06/2046
713448-DY-1	PEPSICO INC CORPORATE			2	1FE	5,676,975	105.9700	6,093,237	5,750,000	5,689,891	0	6,692	0	0	3.000	3.152	AO	36,417	172,500	01/12/2018	10/15/2027
713448-EE-4	PEPSICO INC CORPORATE				1FE	10,958,310	130.3600	11,732,813	9,000,000	10,737,967	0	(220,343)	0	0	7.290	3.979	MS	193,185	656,100	01/04/2019	09/15/2026
713448-EG-9	PEPSICO INC CORPORATE				1FE	9,829,259	135.9100	10,737,087	7,900,000	9,673,495	0	(155,764)	0	0	7.000	4.044	MS	184,333	553,000	01/04/2019	03/01/2029
713448-EM-6	PEPSICO INC CORPORATE			2	1FE	572,248	104.8800	576,820	550,000	572,159	0	(89)	0	0	3.375	3.162	JJ	7,838	0	10/11/2019	07/29/2049
717081-CY-7	PFIZER INC CORPORATE	LS			1FE	29,333,400	156.9900	36,367,524	23,165,000	28,262,431	0	(152,024)	0	0	7.200	5.342	MS	491,098	1,667,880	04/27/2015	03/15/2039
717081-DE-0	PFIZER INC CORPORATE	LS			1FE	7,996,831	117.4000	8,370,536	7,130,000	7,928,694	0	(21,479)	0	0	4.300	3.589	JD	13,626	306,590	10/17/2016	06/15/2043
717081-DK-6	PFIZER INC CORPORATE	LS			1FE	40,808,615	119.4400	44,253,755	37,050,000	40,517,249	0	(85,180)	0	0	4.400	3.807	MN	208,303	1,630,200	05/31/2016	05/15/2044
717081-DT-7	PFIZER INC CORP				1FE	14,379,555	134.6800	15,387,342	11,425,000	14,091,449	0	(82,145)	0	0	5.600	3.940	MS	188,386	639,800	12/19/2016	09/15/2040
717081-DX-8	PFIZER INC CORPORATE	LS			1FE	18,972,070	100.4300	19,081,124	19,000,000	18,991,654	0	5,648	0	0	1.950	1.981	JD	28,817	370,500	05/31/2016	06/03/2021
717081-EC-3	PFIZER INC CORPORATE				1FE	499,060	113.6300	568,141	500,000	499,176	0	33	0	0	4.000	4.013	JD	20,000	20,000	12/19/2016	12/15/2036
717081-EK-5	PFIZER INC CORPORATE			2	1FE	70,411,503	117.7800	83,071,834	70,530,000	70,411,255	0	2,587	0	0	4.200	4.210	MS	872,221	3,028,088	09/18/2018	09/15/2048
717081-EP-4	PFIZER INC CORPORATE			2	1FE	8,689,800	109.4700	9,578,570	8,750,000	8,695,362	0	5,254	0	0	3.600	3.684	MS	92,750	322,000	12/07/2018	09/15/2028
71713U-AW-2	PHARMACIA CORPORATION DEBENTURES				1FE	1,213,866	130.8900	1,578,586	1,206,000	1,216,838	0	(869)	0	0	6.600	6.464	JD	6,633	79,596	08/01/2002	12/01/2028
717265-AM-4	PHELPS DODGE CORP BOND				3FE	5,659,065	105.5200	7,280,905	6,900,000	5,789,169	0	30,090	0	0	6.125	7.629	MS	124,440	422,625	06/28/2004	03/15/2034
718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORPORATE	LS			1FE	12,832,197	138.8700	16,945,421	12,202,000	12,717,849	0	(15,764)	0	0	6.375	5.987	MN	97,235	777,878	04/27/2015	05/16/2038
718172-AM-1	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1FE	14,203,185	110.8900	16,078,536	14,500,000	14,248,706	0	6,624	0	0	4.375	4.500	MN	81,059	634,375	11/08/2011	11/15/2041
718172-AP-4	PHILIP MORRIS INTERNATIONAL IN CORPORATE	LS			1FE	12,807,703	113.1900	14,827,633	13,100,000	12,849,411	0	6,311	0	0	4.500	4.638	MS	165,388	589,500	12/07/2015	03/20/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
718172-AW-9	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1FE	1,198,436	107.9300	1,349,172	1,250,000	1,202,838	0	1,154	0	0	4.125	4.386	MS	16,758	51,563	12/07/2015	03/04/2043
718172-BD-0	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1FE	1,861,417	119.2900	2,087,551	1,750,000	1,852,381	0	(2,365)	0	0	4.875	4.473	MN	10,901	85,313	12/07/2015	11/15/2043
718546-AC-8	PHILLIPS 66 CORPORATE				1FE	2,214,090	105.1400	2,102,885	2,000,000	2,059,604	0	(25,302)	0	0	4.300	2.920	AO	21,500	86,000	05/16/2013	04/01/2022
718546-AL-8	PHILLIPS 66 CORPORATE	LS		2	1FE	53,716,615	120.6800	60,382,390	50,034,000	53,623,143	0	(64,952)	0	0	4.875	4.392	MN	311,670	2,439,158	04/23/2019	11/15/2044
718549-AC-2	PHILLIPS 66 PARTNERS LP CORPORATE			2	2FE	4,290,010	107.9400	4,536,500	4,203,000	4,289,097	0	(914)	0	0	4.680	4.539	FA	74,309	98,350	07/01/2019	02/15/2045
718549-AE-8	PHILLIPS 66 PARTNERS LP CORPORATE	LS		2	2FE	15,382,482	112.4000	16,725,399	14,880,000	15,377,199	0	(5,284)	0	0	4.900	4.676	AO	182,280	364,560	07/01/2019	10/01/2046
718549-AG-3	PHILLIPS 66 PARTNERS LP CORPORATE			2	2FE	5,985,780	99.9800	5,998,579	6,000,000	5,986,459	0	679	0	0	2.450	2.497	JD	46,958	0	09/03/2019	12/15/2024
718592-AB-4	PHILLIPS VAN HEUSEN BOND				2FE	19,536	117.3900	18,782	16,000	17,484	0	(339)	0	0	7.750	5.078	MN	158	1,240	01/01/2013	11/15/2023
720186-AG-0	Piedmont Natural Gas Co Inc. CORPORATE	LS		2	1FE	10,182,910	113.2500	11,466,401	10,125,000	10,175,543	0	(1,227)	0	0	4.650	4.614	FA	196,172	470,813	07/29/2013	08/01/2043
720186-E#-8	Piedmont Natural Gas Co Inc. Senior Note				1	14,000,000	101.3100	14,184,007	14,000,000	14,000,000	0	0	0	0	3.470	3.470	JD	40,483	485,800	07/16/2012	07/16/2027
720186-E@-0	Piedmont Natural Gas Co Inc. Senior Note				1	8,000,000	101.9200	8,153,349	8,000,000	8,000,000	0	0	0	0	4.240	4.239	JD	28,267	339,200	06/06/2011	06/06/2021
720186-F*-1	Piedmont Natural Gas Co Inc. Senior Note				1	29,027,725	101.9400	29,590,840	29,027,252	29,027,593	0	(37)	0	0	3.570	3.570	JD	86,356	1,036,273	04/01/2016	07/16/2027
72650R-BC-5	PLAINS ALL AMER PIPELINE CORPORATE			2	2FE	1,132,802	91.2900	1,078,142	1,181,000	1,137,362	0	1,050	0	0	4.300	4.560	JJ	21,301	50,783	04/27/2015	01/31/2043
72650R-BD-3	PLAINS ALL AMER PIPELINE CORPORATE			2	2FE	2,993,760	103.4500	3,103,478	3,000,000	2,997,352	0	605	0	0	3.850	3.874	AO	24,383	115,500	08/08/2013	10/15/2023
72650R-BE-1	PLAINS ALL AMER PIPELINE CORPORATE			2	2FE	6,981,380	97.2700	6,809,026	7,000,000	6,983,692	0	346	0	0	4.700	4.716	JD	14,622	329,000	04/15/2014	06/15/2044
72650R-BH-4	PLAINS ALL AMER PIPELINE CORPORATE			2	2FE	1,784,118	99.6100	1,661,521	1,668,000	1,774,256	0	(2,334)	0	0	4.900	4.470	FA	30,877	81,732	04/27/2015	02/15/2045
73020*-AG-8	PNG Companies LLC Senior Secured Note				2	5,739,485	103.2300	5,924,768	5,739,485	5,739,485	0	0	0	0	3.580	3.580	JJ	95,317	205,474	07/14/2017	07/15/2024
73020*-AH-6	PNG Companies LLC Senior Note			4	2FE	9,572,470	108.2500	10,362,918	9,572,759	9,572,402	0	(18)	0	0	4.260	4.282	MJSD	12,461	407,800	03/15/2016	12/20/2031
731020-AA-4	POLAR TANKERS INC CORP SINKING FUND			4	1FE	5,000,000	124.9200	6,245,858	5,000,000	5,000,000	0	0	0	0	5.951	5.950	MN	42,153	297,550	05/07/2007	05/10/2037
731068-A@-1	Polaris Industries Inc. Senior Unsecured				2	21,399,996	102.1400	21,324,005	20,877,059	21,229,749	0	(133,701)	0	0	4.600	3.296	MN	157,390	562,445	08/09/2019	05/03/2021
737679-DB-3	Potomac Elec Pwr Co CORPORATE				1FE	176,987	141.8100	177,258	125,000	169,458	0	(1,720)	0	0	6.500	3.751	MN	1,038	8,125	04/27/2015	11/15/2037
737679-DC-1	Potomac Elec Pwr Co CORPORATE	LS			1FE	4,963,578	154.2100	5,456,044	3,538,000	4,720,101	0	(36,540)	0	0	7.900	5.118	JD	12,422	279,502	04/27/2015	12/15/2038
737679-DD-9	Potomac Elec Pwr Co CORPORATE				1FE	3,988,400	101.8100	4,072,354	4,000,000	3,996,952	0	1,240	0	0	3.050	3.084	AO	30,500	122,000	03/28/2012	04/01/2022
737679-DF-4	Potomac Elec Pwr Co CORPORATE			2	1FE	13,970,220	118.6300	16,667,529	14,050,000	13,977,554	0	1,521	0	0	4.950	4.987	MN	88,866	695,475	12/10/2013	11/15/2043
739358-AA-3	The Power-Sonic Corporation Senior Secur			4	5IF	12,883,500	98.0500	12,632,272	12,883,500	12,883,500	0	0	0	0	6.737	6.698	FMAN	97,496	945,573	11/21/2017	11/21/2022
73965*-AA-8	Prairie Power Inc. Senior Secured Note			4	2	7,982,601	109.8100	8,492,837	7,734,177	7,924,955	0	(12,352)	0	0	5.100	4.659	FMAN	50,401	394,443	03/15/2016	11/15/2032
739868-AA-1	Pratt Properties Inc. Senior Note			4	3	3,464,926	104.6600	3,626,265	3,464,926	3,464,926	0	0	0	0	5.850	5.921	MON	16,892	202,698	11/12/2013	11/13/2023
74005P-BA-1	PRAXAIR INC CORPORATE	LS		2	1FE	6,653,103	101.1000	6,770,940	6,697,000	6,686,309	0	4,800	0	0	2.450	2.527	FA	61,984	164,077	06/29/2012	02/15/2022
74005P-BF-0	PRAXAIR INC CORPORATE			2	1FE	7,739,269	102.1600	7,942,621	7,775,000	7,761,032	0	4,157	0	0	2.700	2.759	FA	75,806	209,925	01/11/2016	02/21/2023
74005P-BP-8	PRAXAIR INC CORPORATE	LS			1FE	7,992,480	100.3300	8,026,137	8,000,000	7,998,721	0	1,547	0	0	2.250	2.270	MS	48,500	180,000	09/21/2015	09/24/2020
740189-AG-0	Precision Castparts Corp CORPORATE			2	1FE	6,887,475	101.7900	7,634,499	7,500,000	7,278,327	0	67,916	0	0	2.500	3.534	JJ	86,458	187,500	09/26/2013	01/15/2023
740189-AH-8	Precision Castparts Corp CORPORATE	LS		2	1FE	12,311,500	108.8400	13,605,539	12,500,000	12,336,625	0	4,184	0	0	3.900	3.987	JJ	224,792	487,500	05/30/2013	01/15/2043
740816-AD-5	PRESIDENT & FELLOWS OF HARVARD CORP				1FE	1,675,917	132.8600	1,687,368	1,270,000	1,645,873	0	(14,039)	0	0	5.625	3.465	AO	17,859	71,438	10/24/2017	10/01/2038
740816-AG-8	PRESIDENT & FELLOWS OF HARVARD CORPORATE				1FE	7,110,565	147.6800	8,749,788	5,925,000	6,888,115	0	(29,633)	0	0	6.500	5.145	JJ	177,585	385,125	04/27/2015	01/15/2039
74111#-AP-2	Pressure Vessel Service, Inc. Senior Uns			4	3YE	7,729,983	101.2600	7,875,764	7,777,778	7,741,494	0	4,848	0	0	3.760	3.931	JAJO	49,553	292,444	05/01/2018	04/30/2026
74170*-AR-0	Prime Property Fund, LLC Senior Unsecure				1	1,000,000	103.9800	1,039,815	1,000,000	1,000,000	0	0	0	0	3.480	3.480	AO	7,733	34,800	10/11/2017	10/12/2027
74170*-AT-6	Prime Property Fund, LLC Senior Unsecure				1	6,000,000	105.7900	6,347,169	6,000,000	6,000,000	0	0	0	0	3.730	3.730	AO	49,733	223,800	10/11/2017	10/12/2032
74170*-AV-1	Prime Property Fund, LLC Senior Unsecure				1	6,500,000	114.3300	7,431,479	6,500,000	6,500,000	0	0	0	0	4.580	4.580	MN	43,828	297,700	11/08/2018	11/08/2033
74170*-AW-9	Prime Property Fund, LLC Senior Unsecure				1	12,000,000	105.0100	12,600,995	12,000,000	12,000,000	0	0	0	0	3.600	3.600	MN	45,600	216,000	05/23/2019	05/23/2029
74170*-AY-5	Prime Property Fund, LLC Senior Unsecure				1	11,980,000	106.0500	12,704,660	11,980,000	11,980,000	0	0	0	0	3.800	3.800	MN	48,053	227,620	05/23/2019	05/23/2034
74170*-BA-6	Prime Property Fund, LLC Sr. Unsecured				1IF	10,380,000	99.9800	10,378,199	10,380,000	10,380,000	0	0	0	0	3.260	3.260	JD	17,859	0	12/12/2019	12/12/2034
74251V-AE-2	PRINCIPAL FINANCIAL GROUP INC CORPORATE				1FE	1,011,305	103.1000	1,046,425	1,015,000	1,013,846	0	389	0	0	3.300	3.343	MS	9,862	33,495	09/05/2012	09/15/2022
74251V-AF-9	PRINCIPAL FINANCIAL GROUP INC CORPORATE				1FE	613,905	116.7200	717,831	615,000	614,017	0	23	0	0	4.625	4.636	MS	8,375	28,444	09/05/2012	09/15/2042
74251V-AM-4	PRINCIPAL FINANCIAL GROUP INC CORPORATE			2	1FE	8,015,391	103.5000	8,018,155	7,747,000	8,007,803	0	(7,588)	0	0	3.100	2.542	MN	30,687	120,079	10/31/2019	11/15/2026
74256L-AQ-2	PRINCIPAL LFE GLB FND II CORPORATE				1FE	16,845,662	100.0600	16,865,153	16,855,000	16,853,945	0	1,747	0	0	2.200	2.212	AO	85,492	370,810	09/30/2015	04/08/2020
74256L-AS-8	PRINCIPAL LFE GLB FND II CORPORATE				1FE	13,983,060	100.5000	14,069,536	14,000,000	13,996,627	0	3,487	0	0	2.625	2.651	MN	42,875	367,500	11/12/2015	11/19/2020
74256L-AU-3	PRINCIPAL LFE GLB FND II CORPORATE				1FE	2,916,150	103.0600	3,091,692	3,000,000	2,940,583	0	8,331	0	0	3.000	3.351	AO	18,250	90,000	12/14/2016	04/18/2026
74256L-AW-9	PRINCIPAL LFE GLB FND II CORPORATE				1FE	1,510,394	100.5300	1,523,083	1,515,000	1,513,175	0	923	0	0	2.375	2.440	MN	3,998	35,981	11/14/2016	11/21/2021
74256L-BC-2	PRINCIPAL LFE GLB FND II CORP FLOATER				1FE	75,000,000	100.0600	75,041,199	75,000,000	75,000,000	0	0	0	0	2.247	2.606	MJSD	23,402	2,103,656	06/27/2018	06/26/2020
74256L-BJ-7	PRINCIPAL LFE GLB FND II CORPORATE				1FE	8,314,509	99.7400	8,298,483	8,320,000	8,314,528	0	19	0	0	2.250	2.264	MN	20,800	0	12/06/2019	11/21/2024
742638-AC-9	Principal US Property Sep Acct Senior No				1	35,837,050	101.0400	36,228,905	35,856,335	35,838,902	0	11,216	0	0	3.490	3.524	JD	3,476	1,251,386	01/02/2019	06/25/2021
742638-AD-7	Principal US Property Sep Acct Senior No				1	34,550,000	101.4600	35,055,065	34,550,000	34,550,000	0	0	0	0	3.300	3.300	JD	19,003	1,140,150	06/25/2015	06/26/2023
742718-AV-1	PROCTER & GAMBLE CO DEBENTURES				1FE	1,486,480	142.3400	1,423,345	1,000,000	1,315,702	0	(25,700)	0	0	8.000	4.067	AO	14,444	80,000	06/07/2012	10/26/2029
742718-CB-3	PROCTER & GAMBLE CO CORPORATE				1FE	27,832,314	133.8400	33,526,706	25,050,000	27,210,432	0	(114,753)	0	0	5.500	4.629	FA	574,063	1,377,750	07/25/2013	02/01/2034
742718-DB-2	PROCTER & GAMBLE CO CORPORATE				1FE	21,466,715	139.0600	29,896,932	21,500,000	21,475,552	0	968	0	0	5.800	5.811	FA	471,089	1,247,000	08/18/2006	08/15/2034
742718-DF-3	PROCTER & GAMBLE CO CORPORATE	LS			1FE	16,948,149	137.3900	21,182,790	15,418,000	16,698,900	0	(50,425)	0	0	5.550	4.813	MS	275,725	855,699	04/01/2016	03/05/2037
743263-AE-5	PROGRESS ENERGY INC 7.75000 03/01/2031				2FE	5,895,450	140.0600	7,002,748	5,000,000	5,572,738	0	(34,512)	0	0	7.750	6.304	MS	129,167	387,500	09/11/2006	03/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
743263-AG-0	PROGRESS ENERGY INC 7.00000 10/30/2031				2FE	2,230,420	136.6200	2,732,389	2,000,000	2,151,819	0	(8,568)	0	0	7.000	6.089	AO	23,722	140,000	04/20/2007	10/30/2031
743263-AP-0	PROGRESS ENERGY INC CORPORATE				2FE	2,300,355	131.1800	2,285,183	1,742,000	2,231,025	0	(15,907)	0	0	6.000	3.951	JD	8,710	104,520	04/27/2015	12/01/2039
743315-AL-7	PROGRESSIVE CORP OHIO SENIOR NOTES				1FE	34,285,986	138.4400	43,477,307	31,406,000	33,554,541	0	(118,962)	0	0	6.250	5.483	JD	163,573	1,962,875	03/07/2016	12/01/2032
743315-AN-3	PROGRESSIVE CORP OHIO CORPORATE				1FE	12,060,964	103.0900	11,701,103	11,350,000	11,524,732	0	(102,614)	0	0	3.750	2.784	FA	151,333	425,625	06/04/2014	08/23/2021
743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE				1FE	66,082,827	117.3700	77,628,851	66,140,000	66,087,058	0	800	0	0	4.350	4.355	AO	527,467	2,877,090	02/05/2016	04/25/2044
743315-AQ-6	PROGRESSIVE CORP OHIO CORPORATE				1FE	33,421,167	108.4100	38,609,783	35,615,000	33,544,262	0	46,181	0	0	3.700	4.070	JJ	567,367	1,317,755	09/06/2018	01/26/2045
743315-AR-4	PROGRESSIVE CORP OHIO CORPORATE	LS			1FE	13,424,212	100.4600	14,671,406	14,605,000	13,640,174	0	118,477	0	0	2.450	3.515	JJ	164,996	357,823	06/27/2018	01/15/2027
743315-AS-2	PROGRESSIVE CORP OHIO CORPORATE	LS		2	1FE	23,208,571	117.7200	26,662,966	22,650,000	23,204,850	0	(2,048)	0	0	4.125	3.969	AO	197,244	765,188	10/22/2019	04/15/2047
743315-AT-0	PROGRESSIVE CORP OHIO CORPORATE	LS		2	1FE	21,136,968	117.4800	23,899,109	20,343,000	21,131,209	0	(4,716)	0	0	4.200	3.959	MS	251,575	684,306	11/01/2019	03/15/2048
743315-AV-5	PROGRESSIVE CORP OHIO CORPORATE			2	1FE	4,991,400	112.2300	5,611,671	5,000,000	4,991,813	0	515	0	0	4.000	4.021	MS	66,667	171,111	10/18/2018	03/01/2029
74340*-AA-2	Prologis U.S. Logistics Fund Senior Note				2	30,775,000	100.0400	30,787,331	30,775,000	30,775,000	0	0	0	0	3.900	3.900	MON	63,345	1,200,225	04/12/2013	04/12/2021
74340*-AB-0	Prologis U.S. Logistics Fund Senior Note				2	46,420,800	104.7200	48,613,310	46,420,800	46,420,800	0	0	0	0	3.930	3.930	MON	30,406	1,824,337	01/25/2016	01/25/2024
74340*-AK-0	Prologis U.S. Logistics Fund Senior Note				2IF	50,000,000	103.0700	51,534,205	50,000,000	50,000,000	0	0	0	0	3.440	3.440	JD	119,444	860,000	06/06/2019	06/06/2029
743756-AC-2	PROVIDENCE ST JOSEPH HEALTH CORPORATE			4	1FE	8,984,460	101.8100	9,111,601	8,950,000	8,982,101	0	(733)	0	0	3.744	3.722	AO	83,772	335,088	09/20/2016	10/01/2047
744448-BZ-3	PUBLIC SERVICE CO COLO CORPORATE	LS			1FE	9,307,403	140.6200	11,252,647	8,002,000	9,022,398	0	(34,810)	0	0	6.250	5.142	MS	166,708	500,125	10/06/2009	09/01/2037
744448-CA-7	PUBLIC SERVICE CO COLO CORPORATE				1FE	16,246,656	143.3200	19,510,515	13,613,000	15,766,731	0	(74,323)	0	0	6.500	5.125	FA	368,685	884,845	01/01/2013	08/01/2038
744448-CE-9	PUBLIC SERVICE CO COLO CORPORATE			2	1FE	6,634,878	118.2100	7,257,948	6,140,000	6,553,234	0	(12,019)	0	0	4.750	4.261	FA	110,179	291,650	03/27/2012	08/15/2041
744448-CG-4	PUBLIC SERVICE CO COLO CORPORATE			2	1FE	63,225,000	105.7800	77,717,246	73,470,000	64,439,016	0	223,315	0	0	3.600	4.463	MS	778,782	2,644,920	12/07/2015	09/15/2042
744448-CK-5	PUBLIC SERVICE CO COLO CORPORATE	LS		2	1FE	20,596,986	116.6800	23,908,764	20,490,000	20,589,305	0	(2,562)	0	0	4.300	4.266	MS	259,426	881,070	11/18/2015	03/15/2044
744448-CM-1	PUBLIC SERVICE CO COLO CORPORATE			2	1FE	7,827,736	102.3300	8,094,387	7,910,000	7,833,436	0	1,705	0	0	3.550	3.607	JD	12,480	280,805	06/06/2016	06/15/2046
744448-CN-9	PUBLIC SERVICE CO COLO CORPORATE			2	1FE	2,350,371	109.6700	2,588,142	2,360,000	2,350,787	0	187	0	0	3.800	3.823	JD	3,986	89,680	06/12/2017	06/15/2047
744448-CP-4	PUBLIC SERVICE CO COLO CORPORATE			2	1FE	4,535,228	109.0300	4,955,349	4,545,000	4,536,416	0	843	0	0	3.700	3.726	JD	7,474	168,165	06/14/2018	06/15/2028
744448-CR-0	PUBLIC SERVICE CO COLO CORPORATE			2	1FE	575,590	114.7200	573,584	500,000	575,260	0	(330)	0	0	4.050	3.248	MS	5,963	0	10/11/2019	09/15/2049
744482-BL-3	PUBLIC SERVICE CO OF NH CORPORATE	LS		2	1FE	4,244,408	105.0000	4,473,207	4,260,000	4,253,185	0	1,597	0	0	3.500	3.544	MN	24,850	149,100	11/06/2013	11/01/2023
744516-F@-9	Public Service Company of NC SENIOR NOTE				2	57,678,090	102.1300	57,909,174	56,702,857	57,358,474	0	(319,615)	0	0	4.590	3.529	FA	990,457	1,666,924	08/01/2019	02/16/2021
744542-AB-7	Public Svc Co of New Mexico CORPORATE			2	2FE	1,597,712	104.3500	1,669,640	1,600,000	1,599,358	0	266	0	0	5.350	5.369	AO	21,400	85,600	10/06/2011	10/01/2021
744567-BA-5	PUBLIC SERVICE ELEC & GAS CO 1ST REF MOR	LS			1FE	1,914,411	146.7400	2,956,804	2,015,000	1,936,386	0	1,934	0	0	8.000	8.430	JD	13,433	161,200	12/23/1991	06/01/2037
74456Q-AP-1	PUBLIC SVC ELEC & GAS CO CORPORATE	LS			1FE	6,043,282	122.6000	6,344,594	5,175,000	5,839,505	0	(30,119)	0	0	5.250	4.121	JJ	135,844	271,688	03/29/2012	07/01/2035
74456Q-AQ-9	PUBLIC SVC ELEC & GAS CO CORPORATE	LS			1FE	7,303,283	129.4200	8,308,702	6,420,000	7,128,334	0	(28,445)	0	0	5.700	4.722	JD	30,495	365,940	07/10/2013	12/01/2036
74456Q-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	14,979,356	132.7600	19,137,997	14,416,000	14,904,141	0	(19,919)	0	0	5.800	5.472	MN	139,355	836,128	02/17/2016	05/01/2037
74456Q-AU-0	PUBLIC SVC ELEC & GAS CO CORPORATE	LS			1FE	7,466,896	128.5100	8,415,974	6,549,000	7,307,179	0	(24,996)	0	0	5.375	4.465	MN	58,668	352,009	04/10/2013	11/01/2039
74456Q-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE				1FE	15,352,855	131.9600	16,567,312	12,555,000	14,927,861	0	(74,662)	0	0	5.500	4.110	MS	230,175	690,525	10/11/2016	03/01/2040
74456Q-AZ-9	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	13,421,239	111.1000	15,352,053	13,818,000	13,467,067	0	8,705	0	0	3.950	4.120	MN	90,969	545,811	01/19/2016	05/01/2042
74456Q-BA-3	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	20,297,025	106.2500	23,018,687	21,665,000	20,418,678	0	33,065	0	0	3.650	4.039	MS	263,591	790,773	03/06/2017	09/01/2042
74456Q-BB-1	PUBLIC SVC ELEC & GAS CO CORPORATE	LS		2	1FE	25,015,260	109.1500	28,780,707	26,369,000	25,139,926	0	31,330	0	0	3.800	4.114	JJ	501,011	1,002,022	12/14/2015	01/01/2043
74456Q-BC-9	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	963,660	101.3100	1,013,086	1,000,000	975,644	0	6,739	0	0	2.375	3.141	MN	3,035	23,750	03/12/2018	05/15/2023
74456Q-BD-7	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	514,954	105.7900	544,829	515,000	514,958	0	4	0	0	3.750	3.751	MS	5,686	19,313	09/09/2013	03/15/2024
74456Q-BF-2	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	11,465,285	109.1400	12,455,639	11,413,000	11,461,069	0	(1,371)	0	0	4.000	3.971	JD	38,043	456,520	03/21/2016	06/01/2044
74456Q-BM-7	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	18,907,227	111.0200	21,399,362	19,275,000	18,936,994	0	7,268	0	0	4.050	4.162	MN	130,106	780,638	01/22/2016	05/01/2045
74456Q-BN-5	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	15,223,170	111.7000	16,336,396	14,625,000	15,186,472	0	(13,154)	0	0	4.150	3.907	MN	101,156	606,938	12/21/2017	11/01/2045
74456Q-BQ-8	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	25,719,208	110.2800	28,960,556	26,260,000	25,744,350	0	10,982	0	0	3.800	3.920	MS	332,627	997,880	08/28/2018	03/01/2046
74456Q-BS-4	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	5,528,625	103.5400	5,953,420	5,750,000	5,551,380	0	22,755	0	0	3.000	3.536	MN	22,042	172,500	01/04/2019	05/15/2027
74456Q-BX-3	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	299,952	108.9300	326,790	300,000	299,945	0	3	0	0	3.650	3.652	MS	3,650	10,768	09/05/2018	09/01/2028
74464#-AA-8	Public Storage Senior Unsecured				1	108,220,000	105.7100	113,008,992	106,905,703	106,905,703	0	0	0	(1,966,684)	2.175	2.175	MN	374,615	2,315,567	11/03/2015	11/03/2025
745332-BU-9	PUGET SOUND ENERGY CORPORATE				1FE	25,254,680	123.0600	27,073,264	22,000,000	24,640,694	0	(117,643)	0	0	5.483	4.402	JD	100,522	1,206,260	03/14/2014	06/01/2035
745332-BW-5	PUGET SOUND ENERGY CORPORATE				1FE	5,923,720	139.4600	7,530,722	5,400,000	5,804,759	0	(14,340)	0	0	6.724	5.997	JD	16,138	363,096	12/11/2013	06/15/2036
745332-CA-2	PUGET SOUND ENERGY CORPORATE	LS			1FE	13,978,551	132.9300	15,014,824	11,295,000	13,565,338	0	(72,391)	0	0	5.757	4.243	AO	162,563	650,253	06/04/2015	10/01/2039
745332-CB-0	PUGET SOUND ENERGY CORPORATE				1FE	5,799,164	133.6900	6,105,619	4,567,000	5,604,326	0	(32,426)	0	0	5.795	4.126	MS	77,927	264,658	02/14/2018	03/15/2040
745332-CC-8	PUGET SOUND ENERGY CORPORATE				1FE	34,348,090	131.7600	37,716,137	28,625,000	33,394,895	0	(143,479)	0	0	5.764	4.497	JJ	760,808	1,649,945	04/27/2015	07/15/2040
745332-CD-6	PUGET SOUND ENERGY CORPORATE			2	1FE	22,773,296	130.6600	25,106,598	19,216,000	22,188,345	0	(88,059)	0	0	5.638	4.473	AO	228,717	1,083,398	04/01/2016	04/15/2041
745332-CE-4	PUGET SOUND ENERGY CORPORATE			2	1FE	26,721,757	112.7200	28,794,559	25,544,000	26,552,567	0	(29,244)	0	0	4.434	4.152	MN	144,724	1,132,621	09/22/2015	11/15/2041
745332-CG-9	PUGET SOUND ENERGY CORPORATE			2	1FE	44,486,298	114.8100	50,091,342	43,630,000	44,413,121	0	(18,100)	0	0	4.300	4.182	MN	213,666	1,876,090	12/07/2015	05/20/2045
745867-AX-9	PULTEGROUP INC CORPORATE	LS		2	3FE	1,313,125	109.0000	1,498,695	1,375,000	1,328,579	0	5,249	0	0	5.000	5.586	JJ	31,701	68,750	11/17/2016	01/15/2027
748758-AE-5	Quinn Group, Inc. Senior Note			4	2	12,575,606	117.9400	13,922,573	11,805,238	12,478,725	0	(41,610)	0	0	6.500	5.446	MJSD	29,841	767,340	11/01/2017	09/17/2032
748758-AG-0	Quinn Group, Inc. Senior Unsecured			4	2	2,571,429	102.3600	2,632,076	2,571,429	2,571,429	0	0	0	0	3.720	3.737	JAJO	16,209	95,657	10/30/2015	10/30/2025
748758-AJ-4	Quinn Group, Inc. Senior Unsecured Note			4	2	12,500,000	104.5700	13,070,945	12,500,000	12,500,000	0	0	0	0	4.080	4.099	MJSD	1,417	510,000	04/12/2018	03/31/2028
749308-AA-6	RBH Investor III, LLC Leveraged Loan			4	2Z	6,663,638	100.0000	6,681,405	6,681,405	6,670,926	0	4,588	0	0	5.750	5.873	MJSD	1,067	389,517	06/01/2018	01/31/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
749418-AA-3	RDO Equipment Co Senior Secured Note			4	3	21,491,592	102.3600	21,649,080	21,150,000	21,440,025	0	(10,575)	0	0	3.810	3.364	MJSD	29,099	634,365	06/03/2019	09/18/2025
749418-AD-7	RDO Equipment Co Senior Secured Note			4	3	6,100,000	107.5500	6,560,611	6,100,000	6,100,000	0	0	0	0	4.680	4.706	FMAN	26,169	285,480	11/28/2018	11/28/2028
749418-AE-5	RDO Equipment Co Senior Secured Note			4	3	1,000,000	104.2700	1,042,693	1,000,000	1,000,000	0	0	0	0	4.010	4.029	FMAN	5,904	20,050	05/08/2019	05/08/2029
74955D-AA-9	R G S AEGCO FUNDING CORP DEBENTURES	LS		4	2FE	2,040,526	105.7200	2,057,578	1,946,332	1,955,496	0	1,635	0	0	9.810	9.329	JD	12,729	190,935	08/09/1994	12/07/2021
74955D-AB-7	R G S AEGCO FUNDING CORP DEBENTURES			4	2FE	16,624,403	107.3800	15,734,359	14,653,017	14,861,625	0	(162,234)	0	0	9.820	8.454	JD	95,928	1,438,926	11/15/1996	12/07/2022
74955E-AA-7	R G S I & M FUNDING CORP DEBENTURES			4	2FE	876,116	105.8200	884,572	835,950	840,136	0	726	0	0	9.810	9.303	JD	5,467	82,007	01/03/1997	12/07/2021
749571-AD-7	RHP HOTEL PROPERTIES LP / RHP CORPORATE			2	3FE	2,255,348	102.0200	2,306,628	2,261,000	2,258,125	0	738	0	0	5.000	5.040	AO	23,866	113,050	10/01/2015	04/15/2023
749868-AS-0	RREEF America REIT II, Inc Senior Unsecu				1	1,000,000	102.2600	1,022,645	1,000,000	1,000,000	0	0	0	0	3.390	3.390	JJ	16,573	33,900	01/05/2016	01/05/2023
749868-AV-3	RREEF America REIT II, Inc Senior Unsecu				1	50,000,000	105.7000	52,851,875	50,000,000	50,000,000	0	0	0	0	3.850	3.850	JJ	941,111	1,925,000	01/05/2016	01/05/2026
749868-AX-9	RREEF America REIT II, Inc Senior Unsecu				1	9,500,000	109.0500	10,359,545	9,500,000	9,500,000	0	0	0	0	4.140	4.140	FA	132,193	393,300	08/31/2018	08/31/2029
751212-AB-7	Ralph Lauren Corp CORPORATE			2	1FE	9,031,448	100.2500	9,072,266	9,050,000	9,047,371	0	3,845	0	0	2.625	2.669	FA	87,766	237,563	08/13/2015	08/18/2020
751277-AQ-7	NESTLE PURINA PETCARE CO DEBENTURES				1FE	15,418,897	112.1700	16,937,818	15,100,000	15,147,800	0	(21,370)	0	0	8.625	8.448	FA	492,008	1,302,375	03/16/1993	02/15/2022
751277-AR-5	NESTLE PURINA PETCARE CO DEBENTURES				1FE	2,669,342	117.0900	3,044,356	2,600,000	2,616,154	0	(4,543)	0	0	8.125	7.890	FA	88,021	211,250	03/16/1993	02/01/2023
75144*-AD-1	Ramco-Gershenson Properties LP Senior No				2	1,046,553	104.7300	1,047,330	1,000,000	1,032,481	0	(6,639)	0	0	4.650	3.864	FMAN	4,263	46,500	11/01/2017	05/28/2024
75144*-AE-9	Ramco-Gershenson Properties LP Senior No				2	1,052,388	105.9300	1,059,329	1,000,000	1,040,790	0	(5,477)	0	0	4.740	4.035	FMAN	4,345	47,400	11/01/2017	05/28/2026
75144*-AH-2	Ramco-Gershenson Properties LP Sr. Unsec				2	6,600,000	103.1700	6,809,416	6,600,000	6,600,000	0	0	0	0	4.200	4.222	JAJO	65,450	277,200	07/06/2015	07/07/2025
75281A-BA-6	Range Resources Corporation CORPORATE	LS		2	4FE	2,393,750	92.1500	2,303,655	2,500,000	2,408,677	0	14,927	0	0	5.000	6.272	MS	36,806	62,500	05/23/2019	03/15/2023
755111-AF-8	RAYTHEON CO CORPORATE				1FE	10,846,284	130.9200	12,554,792	9,590,000	10,227,538	0	(64,169)	0	0	7.200	6.094	FA	260,848	690,480	08/29/2006	08/15/2027
755111-AP-6	RAYTHEON CO DEBENTURES				1FE	3,302,060	131.7400	3,952,271	3,000,000	3,162,837	0	(13,572)	0	0	7.000	6.190	MN	35,000	210,000	11/03/2005	11/01/2028
755111-BR-1	RAYTHEON CO CORPORATE				1FE	8,989,454	100.2500	8,934,123	8,912,000	8,914,153	0	(23,844)	0	0	4.400	4.133	FA	148,137	392,128	04/01/2016	02/15/2020
755111-BU-4	RAYTHEON CO CORPORATE	LS			1FE	26,440,326	126.6700	33,695,330	26,600,000	26,465,566	0	3,601	0	0	4.875	4.914	AO	273,758	1,296,750	10/13/2010	10/15/2040
755111-BW-0	RAYTHEON CO CORPORATE				1FE	633,021	124.5000	687,247	552,000	625,524	0	(2,114)	0	0	4.700	3.800	JD	1,153	25,944	04/01/2016	12/15/2041
755111-BZ-3	RAYTHEON CO CORPORATE			2	1FE	641,041	116.5400	693,392	595,000	636,585	0	(1,023)	0	0	4.200	3.760	JD	1,111	24,990	04/27/2015	12/15/2044
75525B-AB-2	RE AZ Holdings, LLC Series B Senior Secu			4	2	14,430,273	124.9200	17,861,525	14,298,830	14,409,420	0	(5,374)	0	0	6.850	6.795	MJSD	2,721	979,470	04/01/2016	09/30/2035
756109-A*-5	Realty Income Corporation Senior Unsecur				1	39,994,712	100.4700	40,961,901	40,771,831	40,771,831	0	0	0	777,119	2.730	2.730	MN	126,766	542,441	05/20/2019	05/20/2034
75886A-AK-4	REGENCY ENERGY CORPORATE			2	2FE	3,000,000	101.4100	3,042,308	3,000,000	3,000,000	0	0	0	0	5.750	5.750	MS	57,500	172,500	09/04/2013	09/01/2020
759468-AA-9	RELIANCE HOLDINGS USA INC CORPORATE				2FE	2,270,305	101.5800	2,285,544	2,250,000	2,257,986	0	(9,786)	0	0	4.500	4.038	AO	20,250	101,250	09/28/2018	10/19/2020
760719-BH-6	HSBC USA INC SUB DEBENTURES				1FE	8,277,445	153.0400	12,583,217	8,222,000	8,277,719	0	(45)	0	0	7.200	7.151	JJ	272,970	591,984	04/27/2015	07/15/2097
760759-AH-3	REPUBLIC SERV INC NT CORPORATE				2FE	7,216,067	100.4700	7,032,726	7,000,000	7,004,110	0	(29,597)	0	0	5.000	4.569	MS	116,667	350,000	10/25/2011	03/01/2020
760759-AN-0	REPUBLIC SERV INC NT CORPORATE	LS		2	2FE	7,989,546	129.6400	10,371,108	8,000,000	7,990,506	0	208	0	0	5.700	5.709	MN	58,267	456,000	05/02/2011	05/15/2041
760761-AD-8	Republic Svcs CORPORATE				2FE	10,020,103	106.1200	9,460,453	8,915,000	9,149,979	0	(119,136)	0	0	5.250	3.776	MN	59,805	468,038	08/23/2011	11/15/2021
76110*-AA-5	Resident Ownership Capital LLC Secured N			4	2Z	4,657,474	100.0000	5,000,000	5,000,000	4,708,710	0	32,725	0	0	4.150	5.157	MJSD	568	207,500	06/01/2018	07/31/2027
76131V-A#-0	Retail Properties of America Sernior Uns				2	7,090,000	102.8200	7,290,266	7,090,000	7,090,000	0	0	0	0	4.080	4.080	MS	73,122	289,272	09/30/2016	09/30/2026
76169#-AM-5	Reyes Holdings, LLC Senior Secured Note				2PL	40,000,000	110.6500	44,259,434	40,000,000	40,000,000	0	0	0	0	4.600	4.600	JD	92,000	1,840,000	12/13/2018	12/13/2028
76169#-AQ-6	Reyes Holdings, LLC Senior Secured Note				2PL	53,270,000	112.3200	59,832,103	53,270,000	53,270,000	0	0	0	0	4.700	4.700	JD	125,185	2,503,690	12/13/2018	12/13/2030
76169*-AB-3	Rexford Industrial Realty, L.P Senior Un				2FE	54,710,000	104.1400	56,973,873	54,710,000	54,710,000	0	0	0	0	3.930	3.930	JAJO	465,856	2,150,103	07/13/2017	07/13/2027
761713-AT-3	REYNOLDS AMERICAN INC CORPORATE				2FE	877,277	129.2900	1,118,395	865,000	875,225	0	(290)	0	0	7.250	7.130	JD	2,787	62,713	12/14/2010	06/15/2037
761735-AP-4	REYNOLDS GROUP ISSUER INC/REYN CORPORATE			4	4FE	26,155,600	100.1600	26,198,907	26,158,155	26,155,557	0	(43)	0	0	5.750	5.751	AO	317,531	1,504,094	06/22/2018	10/15/2020
76289#-AA-6	Rich Holdings Inc. Senior Note			4	2	315,800	100.7000	318,018	315,800	315,800	0	0	0	0	7.250	7.311	FMAN	2,162	22,896	02/27/1998	02/27/2020
76289#-AB-4	Rich Holdings Inc. Senior Note			4	2	714,286	100.6700	719,056	714,286	714,286	0	0	0	0	5.180	5.212	JAJO	8,633	37,000	10/07/2005	04/07/2020
76289#-AD-0	Rich Holdings Inc. Senior Note			4	2	25,317,014	103.2400	25,533,790	24,732,533	25,064,004	0	(93,528)	0	0	4.450	3.735	MJSD	3,057	974,028	08/01/2019	03/31/2023
769858-D#-5	Roanoke Gas Company Senior Note				2	1,492,416	105.5700	1,496,430	1,417,535	1,481,190	0	(3,154)	0	0	4.260	3.857	JD	5,032	60,387	04/01/2016	09/18/2034
769858-E@-6	Roanoke Gas Company Senior Unsecured Not				2	2,000,000	107.8400	2,156,694	2,000,000	2,000,000	0	0	0	0	4.410	4.410	MS	22,785	44,100	03/28/2019	03/28/2031
771196-AU-6	ROCHE HOLDINGS INC CORPORATE				1FE	194,541,028	156.3600	242,530,236	155,107,000	188,019,197	0	(1,059,270)	0	0	7.000	5.192	MS	3,619,163	10,857,490	07/12/2013	03/01/2039
771196-BH-4	ROCHE HOLDINGS INC CORPORATE	LS		2	1FE	5,579,250	116.4700	5,823,323	5,000,000	5,536,178	0	(14,014)	0	0	4.000	3.353	MN	18,333	200,000	10/19/2016	11/28/2044
771196-BJ-0	ROCHE HOLDINGS INC CORPORATE			2	1FE	2,042,589	104.6400	2,171,347	2,075,000	2,046,604	0	4,016	0	0	3.000	3.258	MN	8,819	62,250	01/24/2019	11/10/2025
771196-BK-7	ROCHE HOLDINGS INC CORPORATE			2	1FE	8,452,304	102.0700	8,880,234	8,700,000	8,475,765	0	23,462	0	0	2.625	3.073	MN	29,181	228,375	04/08/2019	05/15/2026
771367-BX-6	ROCHESTER GAS & ELECTRIC NOTES				1FE	2,274,631	127.9500	2,942,928	2,300,000	2,282,381	0	773	0	0	6.375	6.459	MS	48,875	146,625	09/09/2003	09/01/2033
771367-CD-9	ROCHESTER GAS & ELECTRIC CORPORATE			2	1FE	6,211,785	103.1500	6,158,232	5,970,000	6,201,727	0	(10,058)	0	0	3.100	2.505	JD	15,423	92,535	08/20/2019	06/01/2027
773903-AC-3	ROCKWELL AUTOMATION INC DEBENTURES				1FE	17,077,496	125.8400	28,495,351	22,644,000	17,099,568	0	1,838	0	0	5.200	6.897	JJ	542,953	1,177,488	07/13/1998	01/15/2098
773903-AF-6	ROCKWELL AUTOMATION INC CORPORATE			2	1FE	6,534,775	99.9800	6,498,908	6,500,000	6,499,999	0	(8,541)	0	0	2.050	1.917	MS	44,417	133,250	10/16/2015	03/01/2020
773903-AJ-8	ROCKWELL AUTOMATION INC CORPORATE	LS		2	1FE	51,159,484	116.4500	57,280,423	49,190,000	51,132,904	0	(26,580)	0	0	4.200	3.967	MS	688,660	1,032,990	05/06/2019	03/01/2049
774341-AE-1	ROCKWELL COLLINS CORPORATE			2	2FE	7,804,653	105.2800	8,243,237	7,830,000	7,818,726	0	2,573	0	0	3.700	3.739	JD	12,876	289,710	12/12/2013	12/15/2023
774341-AF-8	ROCKWELL COLLINS CORPORATE			2	2FE	16,898,387	122.2300	20,693,912	16,930,000	16,901,307	0	618	0	0	4.800	4.812	JD	36,117	812,640	12/12/2013	12/15/2043
775198-AL-4	Rogers Group, Inc. Senior Note				2	1,000,000	103.7900	1,037,920	1,000,000	1,000,000	0	0	0	0	5.190	5.190	MJSD	144	52,621	06/30/2011	06/30/2021
775371-AU-1	ROHM & HAAS CO DEBENTURES	LS			2FE	12,926,262	133.6100	13,628,294	10,200,000	11,691,713	0	(114,559)	0	0	7.850	5.826	JJ	369,212	800,700	03/26/2004	07/15/2029
776743-AD-8	ROPER TECHNOLOGIES INC CORPORATE			2	2FE	454,927	107.5500	489,334	455,000	454,939	0	7	0	0	3.800	3.802	JD	768	17,290	12/08/2016	12/15/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
776743-AF-3	ROPER TECHNOLOGIES INC CORPORATE			2	2FE	908,244	109.6100	986,492	900,000	907,582	0	(662)	0	0	4.200	4.081	MS	11,130	39,585	02/12/2019	09/15/2028
78355H-KM-0	RYDER SYSTEM INC SR NT CORPORATE			2	2FE	7,995,360	101.8000	8,144,387	8,000,000	7,996,181	0	821	0	0	2.875	2.895	JD	19,167	120,750	05/15/2019	06/01/2022
78377H-A#-0	S&C Electric Company Senior Note			4	2	1,655,655	105.4400	1,740,929	1,651,082	1,653,336	0	(684)	0	0	6.160	6.067	JJ	42,660	101,707	04/01/2016	07/31/2022
78377H-A*-4	S&C Electric Company Senior Note			4	2	1,609,789	105.6100	1,584,127	1,500,000	1,564,636	0	(19,581)	0	0	6.270	3.415	JJ	39,449	94,050	11/01/2017	07/31/2022
78377H-B*-3	S&C Electric Company Senior Note			4	2	2,000,000	105.4000	2,107,924	2,000,000	2,000,000	0	0	0	0	6.130	6.131	JJ	51,424	122,600	09/24/2007	07/31/2022
78430#-AA-0	SJWTX WTR Inc. Senior Note				1	7,500,000	132.0400	9,903,230	7,500,000	7,500,000	0	0	0	0	6.270	6.270	AO	117,563	470,250	11/02/2006	10/01/2036
784305-A*-5	SJW Corp Senior Note				1	1,500,000	102.5600	1,538,442	1,500,000	1,500,000	0	0	0	0	4.350	4.350	JD	181	65,250	06/30/2011	06/30/2021
784888-AC-9	SVF Holding Real Estate Invest Senior Un				1	8,000,000	105.1700	8,413,850	8,000,000	8,000,000	0	0	0	0	3.740	3.740	AO	74,800	299,200	04/01/2016	04/01/2026
784888-AF-2	SVF Holding Real Estate Invest Senior Un				1	9,000,000	106.7400	9,606,259	9,000,000	9,000,000	0	0	0	0	3.890	3.890	AO	87,525	350,100	06/07/2016	04/03/2028
784888-AH-8	SVF Holding Real Estate Invest Senior Un				1	5,000,000	109.3900	5,469,321	5,000,000	5,000,000	0	0	0	0	4.240	4.240	FA	80,089	212,000	08/15/2018	08/15/2028
784888-AJ-4	SVF Holding Real Estate Invest Senior Un				1	2,500,000	111.0900	2,777,338	2,500,000	2,500,000	0	0	0	0	4.340	4.340	FA	40,989	85,594	11/01/2018	08/15/2030
792860-AK-4	TRAVELERS COS INC CORPORATE				1FE	33,853,298	144.3200	42,453,383	29,417,000	33,002,389	0	(141,599)	0	0	6.750	5.572	JD	60,673	1,985,648	04/27/2015	06/20/2036
79546V-AL-0	SALLY HOLDINGS LLC CORPORATE	LS		2	3FE	1,990,000	104.6500	2,093,019	2,000,000	1,990,575	0	575	0	0	5.625	5.719	JD	9,375	56,250	08/14/2019	12/01/2025
795750-AJ-6	Saltchuk Resources Inc Senior Secured No			4	1PL	4,038,462	105.2200	4,249,291	4,038,462	4,038,462	0	0	0	0	5.110	5.109	JD	12,611	206,365	06/09/2011	06/09/2026
795750-AL-1	Saltchuk Resources Inc Senior Note			4	1PL	19,083,333	103.9300	19,833,424	19,083,333	19,083,333	0	0	0	0	4.500	4.499	MS	283,865	858,750	09/02/2014	09/04/2029
797440-BJ-2	San Diego Gas Electric Engine CORPORATE				1FE	12,553,092	127.7500	13,827,419	10,824,000	12,343,492	0	(57,157)	0	0	6.125	4.893	MS	195,208	662,970	12/07/2016	09/15/2037
797440-BK-9	San Diego Gas Electric Engine CORPORATE				1FE	1,992,239	128.4900	2,126,532	1,655,000	1,943,511	0	(9,017)	0	0	6.000	4.629	JD	8,275	99,300	12/11/2013	06/01/2039
797440-BL-7	San Diego Gas Electric Engine CORPORATE				1FE	12,024,776	120.5300	12,498,655	10,370,000	11,765,478	0	(43,041)	0	0	5.350	4.338	MN	70,890	554,795	11/30/2015	05/15/2040
797440-BM-5	San Diego Gas Electric Engine CORPORATE				1FE	8,672,404	112.5600	9,726,305	8,641,000	8,672,069	0	(974)	0	0	4.500	4.472	FA	146,897	388,845	12/19/2016	08/15/2040
797440-BP-8	San Diego Gas Electric Engine CORPORATE				1FE	1,670,556	101.4300	1,724,304	1,700,000	1,673,484	0	740	0	0	3.950	4.058	MN	8,580	67,150	10/05/2015	11/15/2041
797440-BR-4	San Diego Gas Electric Engine CORPORATE			2	1FE	9,998,400	104.6100	10,461,156	10,000,000	9,998,960	0	171	0	0	3.600	3.602	MS	120,000	360,000	09/04/2013	09/01/2023
79781*-AJ-8	San Gabriel Valley Water Co. Senior Secu				1	8,120,000	138.5700	11,251,936	8,120,000	8,120,000	0	0	0	0	6.320	6.320	JJ	256,592	513,184	07/21/2006	07/01/2036
79781*-AL-3	San Gabriel Valley Water Co. Senior Secu				1	15,000,000	102.5300	15,378,869	15,000,000	15,000,000	0	0	0	0	3.750	3.750	MN	93,750	562,500	11/01/2011	11/01/2021
798237-J@-3	San Jose Water Company Senior Note				1	10,000,000	125.5100	12,551,047	10,000,000	10,000,000	0	0	0	0	5.930	5.930	MS	197,667	593,000	09/02/2003	09/01/2033
798237-K#-9	San Jose Water Company Series K Senior N				1	10,000,000	136.4400	13,644,071	10,000,000	10,000,000	0	0	0	0	6.750	6.750	MN	112,500	675,000	05/15/2009	05/15/2039
806407-A#-9	Henry Schein, Inc Series 2010-A Senior N				1	15,459,396	100.8900	15,133,306	15,000,000	15,054,749	0	(80,261)	0	0	3.790	3.231	MS	187,921	568,500	08/19/2014	09/02/2020
806605-AG-6	MERCK & CO INC BOND				1FE	48,306,224	142.4600	65,960,642	46,300,000	47,361,857	0	(48,757)	0	0	6.500	6.245	JD	250,792	3,009,500	03/29/2006	12/01/2033
806605-AH-4	MERCK & CO INC CORPORATE				1FE	18,286,413	144.1600	21,191,561	14,700,000	17,652,020	0	(103,923)	0	0	6.550	4.844	MS	283,506	962,850	01/10/2014	09/15/2037
806851-AG-6	SCHLUMBERGER HOLDINGS CORP CORPORATE			2	2FE	7,615,047	107.7600	8,211,075	7,620,000	7,616,730	0	464	0	0	4.000	4.008	JD	8,467	304,800	12/10/2015	12/21/2025
80689*-AM-2	Schnucks Markets Inc. Senior Note			4	4YE	3,355,714	103.8700	3,485,481	3,355,714	3,355,714	0	0	0	0	6.500	6.551	MJSD	3,635	218,121	06/25/2012	06/27/2022
80808#-AG-7	Schreiber Foods Inc Senior Note				2	5,240,000	108.5600	5,688,574	5,240,000	5,240,000	0	0	0	0	5.140	4.390	AO	65,838	257,874	10/03/2013	10/03/2025
808513-AD-7	CHARLES SCHWAB CORP CORPORATE				1FE	3,722,830	101.3100	3,444,437	3,400,000	3,441,135	0	(72,476)	0	0	4.450	2.255	JJ	66,824	151,300	12/21/2015	07/22/2020
808513-AG-0	CHARLES SCHWAB CORP CORPORATE				1FE	8,663,036	103.2500	8,745,069	8,470,000	8,551,956	0	(29,255)	0	0	3.225	2.845	MS	91,053	273,158	01/26/2016	09/01/2022
808513-AM-7	CHARLES SCHWAB CORP CORPORATE			2	1FE	12,074,094	105.8400	12,303,681	11,625,000	12,066,359	0	(11,361)	0	0	3.450	2.738	FA	153,741	128,858	10/31/2019	02/13/2026
808513-AQ-8	CHARLES SCHWAB CORP CORPORATE	LS		2	1FE	11,821,663	104.8700	12,479,370	11,900,000	11,837,269	0	7,459	0	0	3.200	3.281	MS	125,876	380,800	07/02/2018	03/02/2027
808513-AU-9	CHARLES SCHWAB CORP CORPORATE			2	1FE	5,719,870	105.5000	6,066,431	5,750,000	5,725,234	0	2,635	0	0	3.200	3.261	JJ	79,733	184,000	01/12/2018	01/25/2028
808513-AV-7	CHARLES SCHWAB CORP CORP FLOATER			2	1FE	59,150,000	100.1000	59,206,772	59,150,000	59,150,000	0	0	0	0	2.215	2.651	FMAN	149,189	1,684,521	05/17/2018	05/21/2021
808513-AX-3	CHARLES SCHWAB CORP CORPORATE			2	1FE	7,363,197	108.6400	7,495,792	6,900,000	7,324,218	0	(38,979)	0	0	3.850	2.584	MN	29,517	132,825	06/21/2019	05/21/2025
808513-AY-1	CHARLES SCHWAB CORP CORPORATE	LS		2	1FE	19,972,200	105.6200	21,123,358	20,000,000	19,976,892	0	4,551	0	0	3.550	3.580	FA	295,833	534,472	10/29/2018	02/01/2024
808513-AZ-8	CHARLES SCHWAB CORP CORPORATE			2	1FE	8,053,809	111.7300	9,017,952	8,071,000	8,054,953	0	1,153	0	0	4.000	4.026	FA	134,517	243,027	12/03/2018	02/01/2029
81211K-AK-6	SEALED AIR CORP NEW BONDS 144A				3FE	26,272,403	117.9900	28,434,719	24,100,000	25,574,692	0	(68,659)	0	0	6.875	6.198	JJ	764,003	1,656,875	04/01/2005	07/15/2033
81211K-AW-0	SEALED AIR CORP NEW CORPORATE			2	3FE	2,481,250	108.2000	2,704,979	2,500,000	2,489,498	0	1,809	0	0	5.125	5.222	JD	10,677	128,125	11/19/2014	12/01/2024
81725T-F*-6	Sensient Tech Corp. Senior Note				2	3,699,973	107.8900	3,311,860	3,069,638	3,069,638	0	0	0	(56,470)	3.060	3.060	MN	8,349	92,753	11/29/2013	11/29/2023
81725T-G#-1	Sensient Tech Corp. Senior Unsecured Not				2	1,060,064	104.8800	1,111,778	1,060,064	1,060,064	0	0	0	0	4.190	4.190	MN	7,403	44,417	11/01/2018	11/01/2025
81725T-H*-4	Sensient Tech Corp. Senior Unsecured Not				2	7,491,985	101.2400	7,752,200	7,657,594	7,657,594	0	0	0	295,668	2.530	2.530	MN	32,290	190,348	11/01/2018	11/01/2023
817565-CB-8	SERVICE CORP INTL CORPORATE	LS		2	3FE	3,367,890	103.0300	3,352,553	3,254,000	3,303,290	0	(19,283)	0	0	5.375	4.690	MN	22,349	174,903	06/09/2016	05/15/2024
820110-AC-7	Oncor Electric Delivery Co Sr. Secured				1PL	9,600,000	104.5600	10,037,630	9,600,000	9,600,000	0	0	0	0	3.860	3.860	JD	28,821	370,560	12/03/2015	12/03/2025
82104#-AF-6	Sheetz, Inc. Senior Note				2	4,260,000	104.0200	4,431,387	4,260,000	4,260,000	0	0	0	0	5.570	5.570	JAJO	45,479	237,282	04/22/2011	04/22/2021
824348-AQ-9	SHERWIN WILLIAMS CO CORPORATE			2	2FE	15,213,330	103.4100	17,195,662	16,628,000	15,376,096	0	29,541	0	0	4.000	4.525	JD	29,561	665,120	12/05/2013	12/15/2042
82642P-A#-3	Sierra Pacific Industries Senior Note			4	2	5,500,000	100.7600	5,541,529	5,500,000	5,500,000	0	0	0	0	6.080	6.082	MS	84,529	333,471	03/30/2006	03/30/2020
827048-AR-0	SILGAN HLDGS INC CORPORATE				3FE	0	0.0000	0	0	0	0	0	0	0	5.500	0.000	FA	0	82,500	12/01/2019	02/01/2022
828807-CL-9	SIMON PROPERTY GROUP LP CORPORATE			2	1FE	1,880,604	120.0800	2,073,757	1,727,000	1,864,794	0	(3,851)	0	0	4.750	4.186	MS	24,154	82,033	12/07/2015	03/15/2042
828807-CT-2	SIMON PROPERTY GROUP LP CORPORATE			2	1FE	431,540	112.9200	459,591	407,000	429,166	0	(542)	0	0	4.250	3.900	AO	4,324	17,298	04/27/2015	10/01/2044
83088G-B@-3	Skyway Concession Company LLC Senior Sec				2PL	1,000,000	105.0900	1,050,942	1,000,000	1,000,000	0	0	0	0	4.010	4.030	MJSD	111	40,100	07/10/2017	07/10/2029
832696-AB-4	Smucker Company J M CORPORATE				2FE	7,880,020	102.5900	8,078,995	7,875,000	7,875,726	0	(544)	0	0	3.500	3.492	AO	58,188	275,625	10/18/2011	10/15/2021
832696-AM-0	Smucker Company J M CORPORATE				2FE	1,983,492	108.4300	2,064,565	1,904,000	1,976,910	0	(3,457)	0	0	4.250	3.913	MS	23,826	80,920	01/23/2018	03/15/2035
832696-AP-3	Smucker Company J M CORP				2FE	2,023,158	109.5000	2,080,467	1,900,000	2,018,004	0	(2,683)	0	0	4.375	3.982	MS	24,476	83,125	01/16/2018	03/15/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83405*-AA-5	Softtek Integration Systems Senior Secur				3	41,550,000	110.0000	45,704,237	41,550,000	41,550,000	0	0	0	0	7.400	7.515	MON	187,898	2,827,016	01/08/2019	07/08/2024
835495-AK-8	SONOCO PRODUCTS CO. CORPORATE			2	2FE	6,320,981	102.3700	6,500,560	6,350,000	6,343,361	0	3,229	0	0	4.375	4.432	MN	46,302	277,813	10/20/2011	11/01/2021
837004-BV-1	SOUTH CAROLINA ELEC & GAS CO 1ST MORTGAG	LS			1FE	10,296,295	134.1700	13,081,299	9,750,000	10,103,737	0	(19,971)	0	0	6.625	6.187	FA	269,141	645,938	11/02/2006	02/01/2032
837004-BX-7	SOUTH CAROLINA ELEC & GAS CO 1ST MORTGAG				1FE	3,336,305	125.0600	4,377,211	3,500,000	3,393,197	0	5,228	0	0	5.300	5.627	MN	23,703	185,500	01/23/2004	05/15/2033
837004-CD-0	SOUTH CAROLINA ELEC & GAS CO CORPORATE				1FE	6,448,910	124.7500	8,108,470	6,500,000	6,457,772	0	1,129	0	0	5.500	5.554	JD	15,889	357,500	12/02/2009	12/15/2039
837004-CE-8	SOUTH CAROLINA ELEC & GAS CO CORPORATE			2	1FE	4,139,032	129.5900	5,274,363	4,070,000	4,131,138	0	(1,969)	0	0	5.450	5.320	FA	92,423	221,815	04/27/2015	02/01/2041
837004-CF-5	SOUTH CAROLINA ELEC & GAS CO CORPORATE			2	1FE	1,159,037	112.0400	1,299,664	1,160,000	1,159,149	0	22	0	0	4.350	4.355	FA	21,025	68,405	01/23/2012	02/01/2042
838518-C#-3	South Jersey Industries, Inc. Senior Uns				2	8,000,000	101.3000	8,104,308	8,000,000	8,000,000	0	0	0	0	3.470	3.220	FA	104,100	277,600	08/16/2017	08/16/2024
838518-D*-6	South Jersey Industries, Inc. Senior Uns				2	3,000,000	101.7600	3,052,900	3,000,000	3,000,000	0	0	0	0	3.710	3.460	FA	41,738	111,300	08/16/2017	08/16/2027
84055*-AB-4	South Texas Electric Coop First Mortgage			4	1	8,785,000	119.4900	10,497,260	8,785,000	8,785,000	0	0	0	0	5.980	5.979	JJ	262,672	525,343	11/19/2009	01/01/2040
84055*-AE-8	South Texas Electric Coop Senior Secured			4	1	6,786,000	105.2800	7,144,069	6,786,000	6,786,000	0	0	0	0	4.160	4.159	FA	106,646	282,298	08/15/2018	08/17/2048
842400-ES-8	SOUTHERN CAL EDISON CORPORATE				1FE	5,054,400	125.0500	6,252,599	5,000,000	5,036,666	0	(1,645)	0	0	6.000	5.922	JJ	138,333	300,000	01/09/2004	01/15/2034
842400-EZ-2	SOUTHERN CAL EDISON CORPORATE				1FE	1,934,860	118.0700	2,361,462	2,000,000	1,952,495	0	1,758	0	0	5.550	5.779	JJ	51,183	111,000	12/01/2005	01/15/2036
842400-FC-2	SOUTHERN CAL EDISON CORPORATE				1FE	6,014,184	120.6400	7,569,215	6,274,000	6,080,781	0	6,997	0	0	5.625	5.924	FA	147,047	352,913	08/28/2007	02/01/2036
842400-FF-5	SOUTHERN CAL EDISON CORPORATE				1FE	11,720,066	121.1500	12,841,462	10,600,000	11,538,020	0	(40,470)	0	0	5.550	4.739	JJ	271,272	588,300	08/16/2016	01/15/2037
842400-FH-1	SOUTHERN CAL EDISON CORPORATE	LS			2FE	8,238,977	126.4500	9,330,527	7,379,000	8,093,499	0	(24,514)	0	0	5.950	5.111	FA	182,938	439,051	12/07/2015	02/01/2038
842400-FL-2	SOUTHERN CAL EDISON CORPORATE	LS			2FE	16,578,692	129.8000	21,598,178	16,640,000	16,593,003	0	743	0	0	6.050	6.071	MS	296,423	1,006,720	04/01/2016	03/15/2039
842400-FP-3	SOUTHERN CAL EDISON CORPORATE				1FE	24,056,645	122.7100	28,893,097	23,545,000	24,007,465	0	(14,654)	0	0	5.500	5.331	MS	381,298	1,294,975	11/18/2015	03/15/2040
842400-FQ-1	SOUTHERN CAL EDISON CORPORATE			2	1FE	20,210,513	109.8000	22,454,261	20,450,000	20,245,916	0	5,781	0	0	4.500	4.575	MS	306,750	920,250	11/15/2013	09/01/2040
842434-CJ-9	SOUTHERN CALIF GAS CO CORPORATE				1FE	29,433,071	122.4400	34,922,323	28,522,000	29,333,473	0	(24,459)	0	0	5.125	4.897	MN	186,779	1,461,753	10/11/2016	11/15/2040
842434-CK-6	SOUTHERN CALIF GAS CO CORPORATE			2	1FE	26,366,761	105.0200	28,853,782	27,475,000	26,471,098	0	25,686	0	0	3.750	3.992	MS	303,370	1,030,313	10/11/2016	09/15/2042
842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE			2	1FE	13,020,242	112.5600	14,143,387	12,565,000	12,979,932	0	(10,135)	0	0	4.450	4.227	MS	164,636	559,143	12/19/2016	03/15/2044
84265V-AE-5	SOUTHERN COPPER CORP CORPORATE				2FE	23,276,883	133.7600	27,404,220	20,488,000	22,903,380	0	(64,126)	0	0	6.750	5.746	AO	288,113	1,382,940	12/07/2015	04/16/2040
84265V-AG-0	SOUTHERN COPPER CORP CORPORATE				2FE	4,807,821	115.0500	5,907,778	5,135,000	4,836,267	0	5,954	0	0	5.250	5.703	MN	39,689	269,588	01/22/2018	11/08/2042
84265V-AJ-4	SOUTHERN COPPER CORP CORPORATE	LS			2FE	27,746,953	125.0100	31,902,337	25,520,000	27,667,023	0	(49,653)	0	0	5.875	5.234	AO	283,201	1,499,300	01/09/2018	04/23/2045
84314#-AB-7	Southern Illinois Power Cooper Series A			4	2	27,382,143	115.6300	31,661,444	27,382,143	27,382,143	0	0	0	0	5.750	5.750	JD	69,977	1,574,473	07/01/2010	06/15/2040
84314#-AD-3	Southern Illinois Power Cooper Senior Se			4	2FE	13,201,754	113.7200	15,012,374	13,201,754	13,201,754	0	0	0	0	5.500	5.499	MS	213,795	726,096	02/18/2011	03/15/2041
84345P-AB-8	SOUTHERN NAT GAS CO CORPORATE			2	2FE	5,100,000	102.6400	5,234,732	5,100,000	5,100,000	0	0	0	0	4.400	4.399	JD	9,973	224,400	10/06/2011	06/15/2021
84346L-AA-8	SOUTHERN NATURAL GAS COMPANY L CORPORATE			2	2FE	11,202,500	113.1900	11,319,329	10,000,000	11,199,038	0	(3,462)	0	0	4.800	4.060	MS	141,333	0	10/31/2019	03/15/2047
844741-BD-9	SOUTHWEST AIRLS CO CORPORATE			2	1FE	2,684,311	101.3600	2,691,124	2,655,000	2,680,926	0	(3,386)	0	0	2.750	2.384	MN	9,127	36,506	08/13/2019	11/16/2022
844895-AW-2	SOUTHWEST GAS CORP CORPORATE			2	1FE	3,145,309	116.4300	3,650,200	3,135,000	3,143,897	0	(211)	0	0	4.875	4.854	AO	38,208	152,831	10/01/2013	10/01/2043
844895-AX-0	SOUTHWEST GAS CORP CORPORATE			2	1FE	1,507,776	102.1400	1,541,325	1,509,000	1,507,781	0	15	0	0	3.800	3.804	AO	14,336	57,342	10/04/2016	09/29/2046
845331-A#-4	Southwest Water Company Senior Secured N			4	2PL	16,240,000	125.9900	20,460,474	16,240,000	16,240,000	0	0	0	0	6.840	6.539	MS	333,245	1,110,816	09/13/2010	09/13/2035
845331-B#-3	Southwest Water Company Senior Unsecured				2PL	7,800,738	110.7400	8,638,682	7,800,738	7,800,738	0	0	0	0	4.480	4.480	MON	104,842	349,473	04/27/2018	04/27/2038
845331-B*-7	Southwest Water Company Senior Unsecured				2PL	55,663,693	110.7400	61,643,006	55,663,693	55,663,693	0	0	0	0	4.480	4.480	MON	748,120	2,493,733	04/27/2018	04/27/2038
845331-B@-5	Southwest Water Company Senior Unsecured				2PL	20,000,000	110.9100	22,182,011	20,000,000	20,000,000	0	0	0	0	4.390	4.390	MON	263,400	878,000	04/27/2018	04/27/2033
845331-D#-1	Southwest Water Company Senior Unsecured				2PL	30,000,000	100.0500	30,016,125	30,000,000	30,000,000	0	0	0	0	3.680	3.680	MS	288,267	0	09/27/2019	09/27/2039
845437-BL-5	SOUTHWESTERN ELEC POWER CORPORATE				2FE	4,282,297	132.1700	4,504,370	3,408,000	4,202,464	0	(23,902)	0	0	6.200	4.440	MS	62,215	211,296	06/16/2016	03/15/2040
845437-BN-1	SOUTHWESTERN ELEC POWER CORPORATE			2	2FE	2,019,314	103.7300	2,192,779	2,114,000	2,022,747	0	2,006	0	0	3.900	4.178	AO	20,612	82,446	03/16/2018	04/01/2045
845437-BQ-4	SOUTHWESTERN ELEC POWER CORPORATE			2	2FE	20,098,231	103.3900	20,815,035	20,132,000	20,099,109	0	630	0	0	3.850	3.859	FA	322,951	775,082	01/18/2018	02/01/2048
845743-BN-2	SOUTHWESTERN PUB SVC NT CORPORATE	LS		2	1FE	11,545,786	115.0100	13,266,303	11,535,000	11,536,306	0	(494)	0	0	4.500	4.495	FA	196,095	519,075	01/09/2014	08/15/2041
845743-BR-3	SOUTHWESTERN PUB SVC NT CORPORATE			2	1FE	4,871,825	105.4300	5,166,053	4,900,000	4,872,979	0	549	0	0	3.700	3.732	FA	68,491	181,300	08/02/2017	08/15/2047
84611#-AE-1	Sovran Slf Stor Inc Acquis Ltd Senior No				2	16,213,364	105.5200	17,174,667	16,277,059	16,239,761	0	7,576	0	0	4.533	4.592	AO	170,113	737,839	04/01/2016	04/08/2024
84756N-AD-1	SPECTRA ENERGY PARTNERS LP CORPORATE	LS		2	2FE	13,127,280	108.8800	13,065,210	12,000,000	12,750,146	0	(175,778)	0	0	4.750	3.060	MS	167,833	570,000	10/23/2017	03/15/2024
84857L-A#-8	Spire, Inc. Senior Unsecured Note				2	8,000,000	104.0800	8,326,428	8,000,000	8,000,000	0	0	0	0	3.930	3.930	MS	92,573	314,400	03/15/2017	03/15/2027
84859*-AA-4	Spire STL Pipeline LLC Sr. Unsecured			4	2Z	8,000,000	97.3800	7,790,449	8,000,000	8,000,000	0	0	0	0	2.950	2.942	JD	656	0	12/23/2019	12/31/2034
852212-AD-1	Square Butte Electric SRNT			4	2FE	10,369,994	106.5500	10,584,239	9,933,388	10,290,269	0	(79,725)	0	0	6.790	4.662	JJ	337,239	286,761	08/01/2019	01/01/2024
854502-AA-9	STANLEY BLACK & DECKER INC CORPORATE	LS			1FE	11,857,724	124.2800	14,826,562	11,930,000	11,869,136	0	1,577	0	0	5.200	5.240	MS	206,787	620,360	10/19/2010	09/01/2040
855244-AD-1	STARBUCKS CORP CORPORATE	LS		2	2FE	20,177,662	106.1400	21,546,756	20,300,000	20,247,162	0	12,225	0	0	3.850	3.922	AO	195,388	781,550	10/17/2013	10/01/2023
855244-AG-4	STARBUCKS CORP CORPORATE	LS		2	2FE	3,054,420	101.9900	3,115,879	3,055,000	3,054,765	0	83	0	0	2.700	2.703	JD	3,666	82,485	06/01/2015	06/15/2022
857477-AG-8	STATE STREET CORP CORPORATE				1FE	9,965,500	102.9800	10,297,468	10,000,000	9,994,533	0	3,957	0	0	4.375	4.418	MS	138,542	437,500	03/02/2011	03/07/2021
857477-AL-7	STATE STREET CORP CORPORATE				1FE	1,925,279	103.2100	1,941,300	1,881,000	1,920,556	0	(4,723)	0	0	3.100	2.446	MN	7,451	29,156	07/25/2019	05/15/2023
857477-AM-5	STATE STREET CORP CORPORATE	LS			1FE	11,990,480	106.6000	12,591,193	11,812,000	11,891,231	0	(18,862)	0	0	3.700	3.513	MN	49,774	437,044	04/10/2014	11/20/2023
857477-AR-4	STATE STREET CORP CORP FLOATER				1FE	18,143,280	100.5100	18,092,316	18,000,000	18,054,213	0	(84,675)	0	0	2.804	3.058	FMAN	61,691	617,243	12/11/2018	08/18/2020
857477-AS-2	STATE STREET CORP CORPORATE				1FE	25,487,735	100.3700	25,634,171	25,540,000	25,532,626	0	10,822	0	0	2.550	2.594	FA	240,608	651,270	08/14/2015	08/18/2020
857477-AT-0	STATE STREET CORP CORPORATE				1FE	26,058,253	107.6800	27,613,597	25,643,000	25,981,906	0	(31,906)	0	0	3.550	3.287	FA	336,315	803,827	06/21/2019	08/18/2025
857477-AV-5	STATE STREET CORP CORPORATE				1FE	19,989,600	100.2300	20,046,114	20,000,000	19,996,850	0	2,104	0	0	1.950	1.961	MN	45,500	390,000	05/16/2016	05/19/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
857477-AW-3	STATE STREET CORP CORPORATE	LS			1FE	6,870,734	101.7300	7,121,170	7,000,000	6,906,371	0	17,896	0	0	2.650	2.877	MN	21,642	159,000	10/18/2019	05/19/2026
857477-BC-6	STATE STREET CORP CORP FLOATER			2	1FE	20,183,100	105.7800	21,325,656	20,160,000	20,084,170	0	(91,631)	0	0	3.776	3.174	JD	59,208	761,242	11/29/2018	12/03/2024
857477-BD-4	STATE STREET CORP CORP FLOATER			2	1FE	3,134,323	112.1100	3,251,066	2,900,000	3,120,485	0	(13,838)	0	0	4.141	3.130	JD	9,340	78,679	06/06/2019	12/03/2029
858586-H@-2	Stepan Co Senior Note			4	2PL	12,857,143	103.7300	13,336,629	12,857,143	12,857,143	0	0	0	0	4.860	4.860	MN	104,143	624,857	11/01/2011	11/01/2023
859152-E@-5	Steris Corp Senior Unsecured Note				2	8,750,000	103.1300	9,024,207	8,750,000	8,750,000	0	0	0	0	3.550	3.550	MN	40,554	310,625	05/15/2015	05/14/2027
862121-A#-7	STORE Capital Corp Senior Unsecured				2FE	15,640,000	106.3600	16,634,244	15,640,000	15,640,000	0	0	0	0	4.730	4.730	MN	82,197	739,772	04/28/2016	04/28/2026
862121-A*-1	STORE Capital Corp Senior Unsecured				2FE	5,600,000	104.4900	5,851,424	5,600,000	5,600,000	0	0	0	0	4.950	4.950	MN	30,800	277,200	11/19/2015	11/21/2022
862121-A@-9	STORE Capital Corp Senior Unsecured				2FE	1,200,000	108.0300	1,296,322	1,200,000	1,200,000	0	0	0	0	5.240	5.240	MN	6,987	62,880	11/19/2015	11/21/2024
863667-AB-7	STRYKER CORP CORPORATE				1FE	3,004,770	100.0700	3,002,189	3,000,000	2,999,921	0	(632)	0	0	4.375	4.355	JJ	60,521	131,250	01/22/2010	01/15/2020
863667-AE-1	STRYKER CORP CORPORATE			2	1FE	6,053,637	109.1100	6,519,097	5,975,000	6,042,974	0	(1,808)	0	0	4.100	4.023	AO	61,244	244,975	04/27/2015	04/01/2043
863667-AG-6	STRYKER CORP CORPORATE			2	1FE	6,271,713	113.9600	7,179,532	6,300,000	6,274,472	0	569	0	0	4.375	4.402	MN	35,219	275,625	04/28/2014	05/15/2044
863667-AN-1	STRYKER CORP CORPORATE	LS		2	1FE	19,040,371	106.5500	19,055,771	17,885,000	19,006,669	0	(33,702)	0	0	3.500	2.365	MS	184,315	0	10/18/2019	03/15/2026
864486-AH-8	Suburban Propane Partners, LP CORPORATE			2	4FE	7,908,281	102.7800	7,960,268	7,745,000	7,807,659	0	(23,925)	0	0	5.500	5.138	JD	35,498	425,975	01/24/2018	06/01/2024
866138-AD-8	Summit LDC Holdings Senior Unsecured Not			4	2IF	5,000,000	104.6200	5,230,741	5,000,000	5,000,000	0	0	0	0	4.470	4.494	JAJO	38,492	223,500	07/29/2015	07/29/2027
866138-AG-1	Summit LDC Holdings Senior Secured Note				2IF	49,500,000	105.2600	52,105,811	49,500,000	49,500,000	0	0	0	0	4.500	4.500	MN	327,938	1,113,750	05/08/2019	05/08/2029
866762-AK-3	SUN INC. DEBENTURES				2FE	9,910,900	121.0500	12,104,772	10,000,000	9,964,347	0	5,299	0	0	9.000	9.087	MN	150,000	900,000	10/25/1994	11/01/2024
86765B-AQ-2	SUNOCO LOGISTICS PARTNERS OPER CORPORATE			2	2FE	1,864,582	107.0700	1,900,445	1,775,000	1,857,493	0	(1,643)	0	0	5.350	5.020	MN	12,134	94,963	04/27/2015	05/15/2045
86787E-AY-3	SUNTRUST BKS INC CORP FLOATER	LS		2	1FE	15,109,260	104.7100	15,981,150	15,262,000	15,299,516	0	154,414	0	0	3.689	4.741	FA	233,026	572,399	10/16/2018	08/02/2024
86787E-BB-2	SUNTRUST BKS INC BANK NOTE	LS		2	1FE	2,970,302	109.7800	3,260,360	2,970,000	2,970,151	0	(11)	0	0	4.050	4.048	MN	19,379	122,624	10/25/2018	11/03/2025
86787E-BD-8	SUNTRUST BKS INC CORP FLOATER			2	1FE	47,000,000	100.2200	47,102,375	47,000,000	47,000,000	0	0	0	0	2.494	3.115	FMAN	143,274	704,704	05/14/2019	05/17/2022
86787E-BE-6	SUNTRUST BKS INC BANK NOTE			2	1FE	6,896,481	101.9200	7,032,624	6,900,000	6,897,062	0	581	0	0	2.800	2.818	MN	23,613	96,600	05/14/2019	05/17/2022
87089H-AB-9	SWISS RE TREASURY (US) CORP CORPORATE				1FE	633,692	114.1400	685,970	601,000	630,309	0	(777)	0	0	4.250	3.925	JD	1,774	25,543	04/27/2015	12/06/2042
87165B-AC-7	SYNCHRONY FINANCIAL CORPORATE	LS		2	2FE	3,420,978	102.3900	3,481,256	3,400,000	3,406,101	0	(4,022)	0	0	3.750	3.622	FA	48,167	127,500	02/16/2016	08/15/2021
871829-AQ-0	SYSCO CORP CORPORATE				1FE	17,644,447	101.3200	18,020,503	17,785,000	17,746,875	0	14,811	0	0	2.600	2.691	JD	24,405	462,410	06/20/2012	06/12/2022
871829-AY-3	SYSCO CORP CORPORATE			2	2FE	6,041,642	120.1900	7,313,679	6,085,000	6,040,019	0	761	0	0	4.850	4.899	AO	73,781	295,123	11/27/2018	10/01/2045
871829-AZ-0	SYSCO CORP CORPORATE			2	2FE	1,140,089	107.4600	1,208,967	1,125,000	1,134,297	0	(1,506)	0	0	3.750	3.583	AO	10,547	42,188	12/07/2015	10/01/2025
871829-BH-9	SYSCO CORP CORPORATE	LS		2	2FE	12,054,480	115.6000	13,872,373	12,000,000	12,052,711	0	(969)	0	0	4.450	4.422	MS	157,233	534,000	08/27/2018	03/15/2048
872287-AF-4	TCI COMMUNICATIONS INC DEBENTURES				1FE	5,558,838	129.9900	6,498,042	4,999,000	5,257,519	0	(33,102)	0	0	7.875	6.825	FA	148,720	393,671	09/07/2006	02/15/2026
872540-AP-4	T J X COMPANIES INC NEW CORPORATE	LS		2	1FE	12,858,546	101.8000	13,102,330	12,870,000	12,865,665	0	1,164	0	0	2.500	2.510	MN	41,113	321,750	04/29/2013	05/15/2023
872649-BH-0	TRW INC DEBENTURES				2FE	5,649,112	131.5200	7,628,019	5,800,000	5,712,107	0	6,025	0	0	7.750	7.980	JD	37,458	449,500	12/14/1999	06/01/2029
87265C-AU-4	T R W INC SENIOR NOTES				2FE	15,021,013	107.6700	13,997,381	13,000,000	13,230,630	0	(165,973)	0	0	9.375	7.882	AO	257,292	1,218,750	09/02/1999	04/15/2021
87278*-AC-6	TPF Equity Operating P LP Senior Note				1	54,792,611	101.5100	55,664,052	54,836,265	54,816,153	0	6,599	0	0	3.060	3.074	MON	130,510	1,677,990	04/01/2016	11/03/2022
87278*-AD-4	TPF Equity Operating P LP Senior Note				1	79,314,000	105.0800	83,346,640	79,314,000	79,314,000	0	0	0	0	3.640	3.640	MON	96,234	2,887,029	11/19/2015	11/19/2025
87278*-AE-2	TPF Equity Operating P LP Senior Note				1	40,000,000	105.4300	42,173,140	40,000,000	40,000,000	0	0	0	0	3.580	3.580	MON	59,667	1,432,000	11/16/2017	11/16/2028
87294*-AA-0	TPI Solar Services, LLC Debt in a Projec			4	2IF	3,595,614	100.7200	3,621,554	3,595,614	3,595,614	0	0	0	0	3.290	3.304	MJSD	329	118,296	12/08/2017	09/30/2027
87295#-AA-5	TMI Merger Sub Holdings, Inc Promissory				4	7,130,667	100.2200	7,146,029	7,130,667	7,130,667	0	0	0	0	12.000	12.168	JAJO	218,674	867,564	11/06/2017	11/05/2022
87305N-B@-6	TTX Company Senior Unsecured Note				1	1,000,000	105.2000	1,051,963	1,000,000	1,000,000	0	0	0	0	3.760	3.760	MS	9,609	18,800	03/29/2019	03/29/2029
87315#-AA-1	TX Solar I LLC Senior Note			4	4	12,354,934	114.6300	14,162,927	12,354,934	12,354,934	0	0	0	0	7.250	7.313	MJSD	2,488	895,733	05/28/2010	06/30/2035
87408#-AB-7	TAL Intl Container Corp Senior Note			4	2PL	27,075,000	103.7100	28,078,519	27,075,000	27,075,000	0	0	0	0	5.410	5.409	AO	248,195	1,464,758	04/12/2012	04/30/2024
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP CORPORATE			2	3FE	3,930,000	97.9100	3,916,511	4,000,000	3,932,573	0	2,573	0	0	5.500	5.765	JJ	101,444	0	08/13/2019	01/15/2028
875127-AV-4	Tampa Electric CORPORATE				1FE	11,709,045	135.4500	15,069,284	11,125,000	11,571,077	0	(15,486)	0	0	6.550	6.157	MN	93,110	728,688	10/18/2007	05/15/2036
875127-BA-9	Tampa Electric CORPORATE			2	1FE	7,948,003	109.2400	8,706,865	7,970,000	7,951,264	0	496	0	0	4.100	4.116	JD	14,523	326,770	05/31/2012	06/15/2042
875127-BC-5	Tampa Electric CORPORATE			2	1FE	9,894,100	114.1600	11,416,122	10,000,000	9,903,119	0	2,170	0	0	4.350	4.415	MN	55,583	435,000	06/10/2015	05/15/2044
875127-BD-3	Tampa Electric CORPORATE			2	1FE	8,641,154	109.4800	9,711,174	8,870,000	8,659,777	0	4,461	0	0	4.200	4.355	MN	47,602	372,540	06/09/2015	05/15/2045
875127-BE-1	Tampa Electric CORPORATE			2	1FE	6,585,950	115.6400	8,094,747	7,000,000	6,593,292	0	6,743	0	0	4.300	4.671	JD	13,378	301,000	11/27/2018	06/15/2048
875127-BF-8	Tampa Electric CORPORATE			2	1FE	18,896,368	118.4100	20,632,300	17,425,000	18,885,037	0	(11,331)	0	0	4.450	3.955	JD	34,463	618,077	07/24/2019	06/15/2049
875127-BG-6	Tampa Electric CORPORATE	LS		2	1FE	3,303,990	105.6100	3,532,534	3,345,000	3,304,168	0	178	0	0	3.625	3.692	JD	5,389	47,492	07/22/2019	06/15/2050
87612E-AF-3	TARGET CORP DEBENTURES				1FE	4,503,412	139.0900	6,099,270	4,385,000	4,458,840	0	(4,409)	0	0	7.000	6.781	JJ	141,538	306,950	11/07/2005	07/15/2031
87612E-AK-2	TARGET CORP DEBENTURES	LS			1FE	31,934,023	138.9800	42,431,561	30,530,000	31,463,620	0	(48,220)	0	0	6.350	6.001	MN	323,109	1,938,655	10/17/2006	11/01/2032
87612E-AR-7	TARGET CORP CORPORATE	LS			1FE	13,380,437	148.8300	18,179,371	12,215,000	13,200,295	0	(34,106)	0	0	6.500	5.746	AO	167,617	793,975	01/20/2016	10/15/2037
87612E-AU-0	TARGET CORP CORPORATE				1FE	19,538,121	155.4400	25,600,720	16,470,000	18,932,141	0	(78,273)	0	0	7.000	5.659	JJ	531,615	1,152,900	07/19/2010	01/15/2038
87612E-BA-3	TARGET CORP CORPORATE				1FE	11,722,059	114.8600	13,043,695	11,356,000	11,678,674	0	(9,034)	0	0	4.000	3.810	JJ	227,120	454,240	03/23/2016	07/01/2042
87612E-BF-2	TARGET CORP CORPORATE	LS			1FE	6,474,139	109.3500	7,488,294	6,848,000	6,495,316	0	7,296	0	0	3.625	3.937	AO	52,406	248,240	12/08/2016	04/15/2046
877249-AD-4	TAYLOR MORRISON COMMUNITIES IN CORPORATE	LS		2	3FE	10,560,275	108.1300	11,602,169	10,730,000	10,646,089	0	18,346	0	0	5.625	5.834	MS	201,188	534,656	05/28/2019	03/01/2024
87724L-AA-3	TAYLOR MORRISON COMMUNITIES IN CORPORATE			2	3FE	2,040,000	107.9700	2,159,468	2,000,000	2,021,224	0	(6,439)	0	0	5.875	5.481	AO	24,806	117,500	11/29/2016	04/15/2023
000000-00-0	TNC/Opti Development Ptrs, LLC Senior Un			4	4Z	400,853	105.9200	424,591	400,853	400,853	0	0	0	0	8.000	7.854	JUL	802	0	12/23/2019	07/30/2022
879360-A#-2	Teledyne Technologies Inc Series C Senio				2	3,500,000	101.6500	3,557,868	3,500,000	3,500,000	0	0	0	0	5.300	5.300	MS	54,619	185,500	09/15/2010	09/15/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
879369-AE-6	Teleflex Inc CORPORATE			2	3FE	5,175,000	104.8500	5,242,519	5,000,000	5,107,775	0	(21,733)	0	0	4.875	4.333	JD	20,313	243,750	09/27/2016	06/01/2026
88031Q-AA-8	TENASKA VIRGINIA CORP SINKING FUND			4	2FE	5,530,574	107.1200	5,924,337	5,530,574	5,530,574	0	0	0	0	6.119	6.164	MJSD	940	338,416	04/29/2004	03/30/2024
88031R-AA-6	TENASKA ALABAMA II PART SECURED 144A			4	2FE	2,070,593	104.5000	2,163,737	2,070,593	2,070,593	0	0	0	0	6.125	6.171	MJSD	352	126,821	10/09/2003	03/30/2023
880394-AB-7	PACTIV CORP DEBENTURES				5FE	14,339,280	114.0700	15,535,585	13,619,000	13,918,758	0	(39,056)	0	0	7.950	7.482	JD	48,120	1,082,711	09/25/2000	12/15/2025
880451-AS-8	TENNESSEE GAS PIPELINE CO DEBENTURES				2FE	10,587,350	123.1600	12,839,269	10,425,000	10,510,208	0	(9,077)	0	0	7.000	6.852	MS	214,871	729,750	10/16/2007	03/15/2027
880451-AU-3	TENNESSEE GAS PIPELINE CO TENNESSEE GAS				2FE	6,449,379	134.2900	7,654,662	5,700,000	6,289,950	0	(17,970)	0	0	7.625	6.609	AO	108,656	434,625	06/04/2007	04/01/2037
880451-AV-1	TENNESSEE GAS PIPELINE CO 7.0000 10/15/				2FE	6,943,300	127.4000	8,917,781	7,000,000	6,965,041	0	2,705	0	0	7.000	7.075	AO	103,444	490,000	04/30/2008	10/15/2028
88163V-AD-1	TEVA PHARM FIN CORP FOREIGN	LS			3FE	14,875,628	94.6700	14,768,854	15,600,000	15,048,110	0	18,549	0	0	6.150	6.505	FA	399,750	959,400	05/18/2006	02/01/2036
881685-AN-1	CHEVRONTEXACO CORP DEBENTURES				1FE	2,227,880	101.4400	2,028,859	2,000,000	2,003,502	0	(21,020)	0	0	9.750	8.635	MS	57,417	195,000	10/04/1994	03/15/2020
881685-AV-3	CHEVRONTEXACO CORP DEBENTURES				1FE	8,609,566	110.8000	8,975,156	8,100,000	8,179,841	0	(43,876)	0	0	8.875	8.217	MS	239,625	718,875	07/21/2004	09/01/2021
882384-AD-2	TEXAS EASTERN TRNSMSN LP CORPORATE			2	2FE	1,218,642	102.9600	1,261,266	1,225,000	1,219,718	0	557	0	0	3.500	3.562	JJ	19,770	42,875	01/04/2018	01/15/2028
882384-AE-0	TEXAS EASTERN TRNSMSN LP CORPORATE			2	2FE	1,491,711	105.7300	1,591,268	1,505,000	1,492,157	0	236	0	0	4.150	4.202	JJ	28,800	62,458	01/04/2018	01/15/2048
882484-AB-4	TEXAS HEALTH RESOURCES CORPORATE			4	1FE	13,249,300	96.1100	12,709,988	13,225,000	13,249,234	0	(66)	0	0	3.372	3.362	MN	56,982	57,261	12/03/2019	11/15/2051
882508-AW-4	Texas Instruments Inc CORPORATE			2	1FE	1,363,826	101.3700	1,408,993	1,390,000	1,377,262	0	3,611	0	0	2.250	2.538	MN	5,213	31,275	02/18/2016	05/01/2023
88283#-AA-7	Texas Transmission Finco LLC Senior Secu				2	8,445,000	109.6600	9,261,206	8,445,000	8,445,000	0	0	0	0	4.480	4.482	JD	1,051	378,336	11/20/2018	11/20/2030
88307*-AA-3	Texoma Wind LLC Senior Secured Note			4	2PL	795,060	102.7400	816,874	795,060	795,060	0	0	0	0	4.120	4.119	JD	91	32,756	02/08/2017	06/30/2034
883203-BW-0	TEXTRON INC CORPORATE			2	2FE	4,911,504	106.5500	4,922,731	4,620,000	4,903,114	0	(8,389)	0	0	4.000	2.873	MS	54,413	0	10/18/2019	03/15/2026
883203-BX-8	TEXTRON INC CORPORATE			2	2FE	3,158,233	104.3200	3,315,129	3,178,000	3,159,561	0	1,329	0	0	3.650	3.742	MS	34,155	57,999	05/20/2019	03/15/2027
883203-BY-6	TEXTRON INC CORPORATE			2	2FE	1,157,442	102.8000	1,236,661	1,203,000	1,160,704	0	3,262	0	0	3.375	3.881	MS	13,534	20,301	03/27/2019	03/01/2028
883556-BG-6	THERMO FISHER SCIENTIFIC CORPORATE			2	2FE	5,980,800	127.2900	6,364,571	5,000,000	5,935,926	0	(23,341)	0	0	5.300	4.059	FA	110,417	265,000	01/12/2018	02/01/2044
883556-BR-2	THERMO FISHER SCIENTIFIC CORPORATE			2	2FE	1,453,455	102.9200	1,543,817	1,500,000	1,457,435	0	3,980	0	0	2.950	3.426	MS	12,538	22,125	04/10/2019	09/19/2026
883556-BY-7	THERMO FISHER SCIENTIFIC CORPORATE	LS		2	2FE	5,621,840	113.4200	6,351,670	5,600,000	5,620,782	0	(418)	0	0	4.100	4.077	FA	86,738	229,600	08/28/2017	08/15/2047
883556-CE-0	THERMO FISHER SCIENTIFIC CORPORATE			2	2FE	14,742,028	92.1900	13,970,732	15,153,750	15,047,836	0	159	0	305,649	1.875	1.897	OCT	72,200	0	09/25/2019	10/01/2049
88579E-AC-9	3M COMPANY CORPORATE	LS			1FE	9,602,838	132.9300	10,634,590	8,000,000	9,380,300	0	(53,969)	0	0	5.700	4.268	MS	134,267	456,000	12/07/2016	03/15/2037
88579Y-AF-8	3M CO CORPORATE				1FE	2,797,770	100.3700	3,011,054	3,000,000	2,938,222	0	23,641	0	0	2.000	2.864	JD	833	60,000	07/31/2013	06/26/2022
88579Y-AH-4	3M CO CORPORATE				1FE	4,936,250	106.3700	5,318,510	5,000,000	4,938,356	0	1,473	0	0	3.875	3.954	JD	8,611	193,750	08/29/2018	06/15/2044
88579Y-AW-1	3M CO CORPORATE	LS		2	1FE	15,478,542	95.2100	16,795,972	17,641,000	15,542,520	0	43,769	0	0	3.125	3.837	MS	156,196	551,281	09/05/2018	09/19/2046
88579Y-BD-2	3M CO CORPORATE	LS		2	1FE	69,288,473	110.0600	76,239,699	69,271,000	69,288,122	0	(217)	0	0	4.000	3.998	MS	823,555	2,504,020	03/13/2019	09/14/2048
88579Y-BG-5	3M CO CORPORATE			2	1FE	5,941,187	106.3800	6,238,996	5,865,000	5,936,936	0	(4,252)	0	0	3.375	3.215	MS	65,981	103,920	05/15/2019	03/01/2029
88642R-AA-7	Tidewater, Inc. New Senior Secured Note				4	5,693,988	104.3400	5,877,499	5,632,972	5,667,416	0	(11,696)	0	0	8.000	7.809	FMAN	75,106	454,460	12/15/2017	08/01/2022
886547-D#-2	Tiffany & Co. Senior Note			4	2FE	30,236,210	105.0700	32,136,380	30,586,318	30,300,703	0	18,245	0	0	4.400	4.503	JJ	583,179	1,345,798	04/01/2016	07/25/2042
887317-AS-4	TIME WARNER INC CORPORATE				2FE	0	0.0000	0	0	0	0	0	0	0	5.350	0.000	JD	0	242,088	12/01/2019	12/15/2043
88731E-AF-7	TIME WARNER ENT DEBENTURES				2FE	37,626,318	118.0900	41,036,682	34,750,000	35,446,999	0	(192,302)	0	0	8.375	7.640	MS	856,925	2,910,313	09/25/2000	03/15/2023
88731E-AJ-9	TIME WARNER ENT SENIOR NOTES				2FE	16,577,755	140.4000	20,287,766	14,450,000	16,114,960	0	(83,383)	0	0	8.375	6.971	JJ	558,031	1,210,188	04/03/2018	07/15/2033
88732J-AN-8	TIME WARNER CABLE INC CORPORATE				2FE	5,507,294	130.6300	6,165,590	4,720,000	5,401,781	0	(19,730)	0	0	7.300	5.997	JJ	172,280	344,560	04/27/2015	07/01/2038
88732J-AU-2	TIME WARNER CABLE INC CORPORATE				2FE	1,836,656	126.1900	2,031,621	1,610,000	1,798,619	0	(5,171)	0	0	6.750	5.742	JD	4,830	108,675	10/14/2010	06/15/2039
889175-BD-6	TOLEDO EDISON CO CORPORATE				1FE	9,985,000	136.0400	13,603,553	10,000,000	9,987,501	0	366	0	0	6.150	6.161	MN	78,583	615,000	11/13/2006	05/15/2037
891092-B*-8	The Toro Company Senior Unsecured Note				2	1,000,000	106.5600	1,065,651	1,000,000	1,000,000	0	0	0	0	3.810	3.810	JD	1,693	17,780	06/27/2019	06/15/2029
891092-B@-6	The Toro Company Senior Unsecured Note				2	3,970,000	107.5700	4,270,498	3,970,000	3,970,000	0	0	0	0	3.910	3.910	JD	6,899	72,439	06/27/2019	06/15/2031
89147L-N@-5	Tortoise Energy Infra Corp. Senior Unsec				1FE	15,500,000	102.0600	15,818,471	15,500,000	15,500,000	0	0	0	0	3.200	3.200	JD	23,422	496,000	04/09/2015	06/16/2025
89148B-E@-6	Tortoise MLP Fund, Inc. Senior Unsecured				1FE	3,000,000	102.0200	3,060,560	3,000,000	3,000,000	0	0	0	0	3.180	3.180	JD	4,770	95,400	12/13/2017	12/13/2024
89148B-F*-7	Tortoise MLP Fund, Inc. Senior Unsecured				1FE	10,500,000	103.8900	10,908,095	10,500,000	10,500,000	0	0	0	0	3.790	3.790	AO	82,906	397,950	10/16/2018	10/16/2023
89148B-F@-5	Tortoise MLP Fund, Inc. Senior Unsecured				1FE	7,500,000	106.0000	7,949,708	7,500,000	7,500,000	0	0	0	0	3.970	3.970	AO	62,031	297,750	10/16/2018	10/16/2025
891490-AR-5	TOSCO CORP DEBENTURES				1FE	6,377,945	129.2500	7,754,986	6,000,000	6,185,975	0	(19,799)	0	0	7.800	7.228	JJ	234,000	468,000	07/21/2004	01/01/2027
891490-AT-1	TOSCO CORP NOTES				1FE	12,830,700	144.7100	14,470,656	10,000,000	11,598,673	0	(112,140)	0	0	8.125	5.994	FA	306,944	812,500	02/27/2003	02/15/2030
89156H-AA-5	TOTE SHIPHOLDINGS INC CORPORATE PUBLICS			4	1FE	21,839,000	103.5600	22,616,074	21,839,000	21,839,000	0	0	0	0	3.400	3.400	AO	154,693	742,526	10/19/2015	10/16/2040
89156H-AB-3	TOTE SHIPHOLDINGS INC Corporate			4	1FE	16,511,185	103.6000	17,093,542	16,500,000	16,509,671	0	(402)	0	0	3.450	3.443	JJ	251,419	575,857	04/01/2016	01/22/2041
89236T-EV-3	TOYOTA MOTOR CREDIT CORP CORP FLOATER				1FE	70,000,000	100.1400	70,098,638	70,000,000	70,000,000	0	0	0	0	2.281	2.459	JAJO	345,933	1,996,246	04/10/2018	04/13/2021
89236T-FG-5	TOYOTA MOTOR CREDIT CORP CORP FLOATER				1FE	25,037,500	100.0200	25,005,168	25,000,000	25,019,256	0	(18,244)	0	0	2.241	2.693	JAJO	121,381	341,761	06/26/2019	07/15/2020
89236T-FR-1	TOYOTA MOTOR CREDIT CORP CORP FLOATER				1FE	12,500,000	100.3900	12,548,458	12,500,000	12,500,000	0	0	0	0	2.567	3.344	JAJO	75,762	294,159	01/03/2019	01/08/2021
893570-BM-2	TRANSCONT GAS PIPE CORP CORPORATE				2FE	8,965,635	123.9300	10,534,386	8,500,000	8,732,273	0	(25,838)	0	0	7.250	6.746	JD	51,354	616,250	04/30/2008	12/01/2026
893574-AB-9	TRANSCONTINENTAL GAS PIPE LINE CORPORATE			2	2FE	4,420,751	116.7900	4,689,287	4,015,000	4,393,383	0	(10,513)	0	0	5.400	4.687	FA	81,906	216,810	06/15/2017	08/15/2041
893574-AM-5	TRANSCONTINENTAL GAS PIPE LINE CORPORATE			2	2FE	19,128,747	109.2800	20,221,602	18,505,000	19,125,550	0	(3,109)	0	0	4.600	4.387	MS	250,640	360,410	10/16/2019	03/15/2048
893939-AE-8	TRAVELERS PPTY CASUALTY SENIOR NOTES				1FE	5,286,900	129.7000	6,484,770	5,000,000	5,123,648	0	(15,146)	0	0	7.750	7.250	AO	81,806	387,500	01/09/2001	04/15/2026
89417E-AD-1	TRAVELERS COS INC/THE CORPORATE				1FE	33,809,321	139.4100	38,557,386	27,657,000	32,859,095	0	(191,451)	0	0	6.250	4.658	JD	76,825	1,728,563	07/26/2018	06/15/2037
89417E-AH-2	TRAVELERS COS INC/THE CORPORATE	LS			1FE	56,883,028	130.3000	69,144,572	53,064,000	56,453,116	0	(98,594)	0	0	5.350	4.848	MN	473,154	2,838,924	04/01/2016	11/01/2040
89417E-AJ-8	TRAVELERS COS INC/THE CORPORATE				1FE	23,701,180	122.9400	27,619,101	22,465,000	23,588,635	0	(28,635)	0	0	4.600	4.256	FA	430,579	1,033,390	01/19/2017	08/01/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
89417E-AK-5	TRAVELERS COS INC/THE CORPORATE			2	1FE	14,780,261	117.6500	16,818,015	14,295,000	14,743,378	0	(10,147)	0	0	4.300	4.098	FA	215,140	614,685	03/10/2017	08/25/2045
89417E-AL-3	TRAVELERS COS INC/THE CORPORATE			2	1FE	11,331,828	108.6700	12,291,055	11,310,000	11,330,127	0	(464)	0	0	3.750	3.739	MN	54,194	424,125	05/31/2016	05/15/2046
89417E-AM-1	TRAVELERS COS INC/THE CORPORATE			2	1FE	4,923,115	112.9800	5,857,967	5,185,000	4,928,312	0	4,703	0	0	4.000	4.307	MN	17,859	207,400	11/27/2018	05/30/2047
89417E-AN-9	TRAVELERS COS INC/THE CORPORATE	LS		2	1FE	14,878,192	114.9600	17,415,674	15,150,000	14,884,108	0	4,818	0	0	4.050	4.156	MS	194,299	613,575	11/27/2018	03/07/2048
89417E-AP-4	TRAVELERS COS INC/THE CORPORATE			2	1FE	1,389,110	116.2400	1,394,846	1,200,000	1,388,392	0	(718)	0	0	4.100	3.254	MS	15,990	0	10/30/2019	03/04/2049
89420G-AE-9	TRAVELERS PROP CASUALTY CORP SENIOR NOTE				1FE	19,617,844	138.7300	21,919,222	15,800,000	18,645,838	0	(154,471)	0	0	6.375	4.545	MS	296,579	1,007,250	10/01/2013	03/15/2033
89472#-AF-5	Trek Bicycle Corporation Series D Senior			4	3	2,000,000	101.8300	2,036,606	2,000,000	2,000,000	0	0	0	0	5.240	5.274	MJSD	291	104,800	09/30/2010	09/30/2021
89472#-AH-1	Trek Bicycle Corporation Senior Secured			4	3	12,250,000	105.2200	12,888,906	12,250,000	12,250,000	0	0	0	0	4.830	4.859	FMAN	98,613	591,675	04/02/2013	05/01/2027
89472#-AJ-7	Trek Bicycle Corporation Senior Secured			4	3	5,850,833	110.7000	6,476,723	5,850,833	5,850,833	0	0	0	0	5.810	5.852	FMAN	56,656	339,933	12/31/2013	11/01/2028
89566E-A#-5	Tri-State Gen & Trans Assoc Senior Secur			4	1FE	11,921,000	106.6000	12,707,772	11,921,000	11,921,000	0	0	0	0	3.900	3.900	AO	116,230	464,919	10/31/2014	10/03/2033
89837#-AB-4	Estate Bernice P Bishop Senior Note			4	1	4,287,396	113.7600	4,767,220	4,190,476	4,265,468	0	(9,223)	0	0	6.800	6.214	MS	94,984	284,952	05/01/2018	03/01/2027
89837#-AC-2	Estate Bernice P Bishop Senior Note			4	1	15,000,000	108.5500	16,282,784	15,000,000	15,000,000	0	0	0	0	4.880	4.879	JD	42,700	732,000	06/10/2003	06/10/2028
89837#-AD-0	Estate Bernice P Bishop Senior Note			4	1	10,000,000	107.8900	10,789,433	10,000,000	10,000,000	0	0	0	0	4.930	4.929	AO	105,447	493,000	04/14/2004	04/14/2029
89837#-AH-1	Estate Bernice P Bishop Senior Note			4	1	19,690,000	106.5900	20,988,134	19,690,000	19,690,000	0	0	0	0	3.850	3.868	JAJO	151,613	758,065	01/19/2012	01/19/2037
898813-AM-2	TUCSON ELEC PWR CO CORPORATE			2	1FE	5,748,861	116.5000	6,669,876	5,725,000	5,747,398	0	(552)	0	0	5.000	4.970	MS	84,285	286,250	04/01/2016	03/15/2044
899745-AD-5	TUNICA-BILOXI GAMING AUTHORITY CORP FLOA				5GI	1,227,921	19.5000	1,227,921	6,297,028	1,227,921	0	1,745,298	3,829,543	0	3.780	55.270	MN	30,415	238,028	12/28/2017	06/15/2020
90131H-BF-1	21ST CENTURY FOX AMERICA CORPORATE				1FE	637	133.5400	668	500	613	0	(5)	0	0	6.200	4.151	JD	1	31	04/27/2015	12/15/2034
90185#-AA-2	Two Center St Urban Renewal Bridge Loan			4	5GI	22,452,979	100.0000	23,131,582	23,131,582	22,594,055	0	75,501	0	0	4.250	4.794	MAR	761,896	1,699,369	05/07/2019	08/01/2028
902494-AY-9	TYSON FOODS CORPORATE			2	2FE	524,416	121.7700	608,871	500,000	522,579	0	(487)	0	0	5.150	4.831	FA	9,728	25,750	12/07/2015	08/15/2044
902494-BD-4	TYSON FOODS CORPORATE			2	2FE	9,131,150	114.5900	9,559,074	8,342,000	9,128,712	0	(2,341)	0	0	4.550	3.970	JD	30,576	170,625	12/11/2019	06/02/2047
902494-BH-5	TYSON FOODS CORPORATE	LS		2	2FE	33,882,116	125.7400	37,000,731	29,426,000	33,851,134	0	(30,982)	0	0	5.100	4.184	MS	387,688	524,688	10/24/2019	09/28/2048
902494-BK-8	TYSON FOODS CORPORATE			2	2FE	399,928	113.1100	452,439	400,000	399,918	0	(10)	0	0	4.350	4.352	MS	5,800	9,280	02/13/2019	03/01/2029
902691-B*-4	UGI Utilities, Inc. Senior Unsecured Not				1	15,000,000	105.1100	15,766,269	15,000,000	15,000,000	0	0	0	0	4.120	4.120	AO	104,717	618,000	10/31/2016	10/31/2046
902905-AL-2	USX-MARATHON GROUP DEBENTURES				2FE	9,398,500	112.3200	11,232,505	10,000,000	9,719,467	0	98,115	0	0	9.375	10.013	MN	119,792	937,500	06/24/1993	05/15/2022
902917-AH-6	WASTE MANAGEMENT INC SENIOR NOTES				2FE	12,935,432	130.8000	16,003,380	12,235,000	12,626,056	0	(33,833)	0	0	7.000	6.502	JJ	394,919	856,450	12/15/2010	07/15/2028
90331H-NQ-2	US BANK NA CORP FLOATER			2	1FE	60,000,000	100.0000	60,002,457	60,000,000	60,000,000	0	0	0	0	2.256	2.682	JAJO	244,360	1,741,523	04/24/2018	04/26/2021
90331H-NV-1	US BANK NA BANK NOTE	LS		2	1FE	4,014,760	104.6300	4,185,261	4,000,000	4,011,727	0	(3,033)	0	0	3.400	3.310	JJ	59,311	136,000	01/16/2019	07/24/2023
90331H-NW-9	US BANK NA CORP FLOATER			2	1FE	88,000,000	100.0600	88,050,876	88,000,000	88,000,000	0	0	0	0	2.186	2.592	JAJO	368,705	2,481,398	07/19/2018	07/24/2020
903778-AA-2	US Corrugated Holdings II, Inc Senior Se			4	2Z	53,200,000	101.1900	53,830,838	53,200,000	53,200,000	0	0	0	0	4.500	4.525	MJSD	139,650	598,500	09/10/2019	09/10/2029
903778-AB-0	US Corrugated Holdings II, Inc Sr. Secur			4	2Z	1,270,000	98.1400	1,246,327	1,270,000	1,270,000	0	0	0	0	3.950	3.969	MJSD	2,926	12,541	09/10/2019	09/10/2029
904000-AC-0	ULTRAMAR DIAMOND SHAMROCK SENIOR NOTES				2FE	10,915,289	147.9900	16,179,517	10,933,000	10,913,560	0	4	0	0	7.450	7.462	AO	171,952	814,509	10/08/1997	10/15/2097
90430#-AA-5	Uncommon NSA Lender IV, LLC Tax Credit S				2YE	2,830,879	38.4700	2,748,721	0	2,748,721	0	(53,232)	0	0	4.230	9.046	MJSD	0	(821)	06/01/2018	12/29/2038
90430@-AA-7	Uncommon NSA Lender II, LLC Subordinated			4	2YE	8,386,013	100.0000	8,457,997	8,457,997	8,391,924	0	3,501	0	0	8.000	8.216	JAJO	135,328	684,158	06/01/2018	12/23/2033
90431#-AA-4	Uncommon NSA Lender III, LLC Tax Credit				2YE	2,947,623	39.4200	2,811,587	0	2,811,587	0	(88,396)	0	0	5.270	10.146	MJSD	16,705	(1,021)	06/01/2018	12/29/2033
90431*-AA-8	Uncommon NSA Lender V, LLC Tax Credit St				2YE	3,265,059	44.6100	3,187,204	0	3,187,204	0	(50,443)	0	0	4.710	8.986	MON	0	2,846	06/01/2018	12/28/2040
90431@-AA-6	Uncommon CP Lender III, LLC Tax Credit S				4YE	4,059,187	51.2000	4,032,922	0	4,032,922	0	(17,018)	0	0	4.700	8.826	MJSD	0	370,172	06/01/2018	12/30/2054
90432#-AA-3	Uncommon CP Lender II, LLC Promissory No			4	2Z	28,061,874	100.6200	27,973,122	27,800,000	27,853,664	0	(63,979)	0	0	4.400	3.928	JAJO	258,231	1,240,189	06/01/2018	05/31/2020
90432*-AA-7	Uncommon NSA Lender, LLC Senior Secured			4	2YE	2,720,360	101.0100	2,738,229	2,710,783	2,719,502	0	(471)	0	0	6.700	6.704	JAJO	38,343	184,145	06/01/2018	12/28/2035
90432*-AB-5	Uncommon NSA Lender, LLC Senior Secured			4	2YE	2,359,420	101.1100	2,377,752	2,351,594	2,358,758	0	(379)	0	0	7.750	7.773	JAJO	38,475	184,780	06/01/2018	12/28/2035
90432@-AA-5	Uncommon NSA Lender VI, LLC Senior Note			4	2YE	8,104,162	100.8100	8,174,073	8,108,127	8,104,505	0	114	0	0	6.700	6.761	JAJO	114,685	550,790	06/01/2018	04/20/2041
90432@-AB-3	Uncommon NSA Lender VI, LLC Sub Note			4	3	17,651,004	100.8500	17,852,259	17,701,559	17,654,157	0	1,762	0	0	7.200	7.297	JAJO	269,064	1,292,214	06/01/2018	04/20/2041
904764-AM-9	UNILEVER CAPITAL CORP CORPORATE				1FE	15,870,715	102.6800	15,940,506	15,525,000	15,582,476	0	(50,702)	0	0	4.250	3.901	FA	258,427	659,813	08/20/2013	02/10/2021
904764-AV-9	UNILEVER CAPITAL CORP CORPORATE				1FE	49,840,500	99.9700	49,986,559	50,000,000	49,980,279	0	53,342	0	0	1.800	1.910	MN	140,000	900,000	05/02/2017	05/05/2020
904764-AY-3	UNILEVER CAPITAL CORP CORPORATE			2	1FE	5,500,278	104.4400	6,005,583	5,750,000	5,526,324	0	26,046	0	0	2.900	3.505	MN	25,939	166,750	01/02/2019	05/05/2027
904764-BC-0	UNILEVER CAPITAL CORP CORPORATE			2	1FE	1,980,440	108.4600	2,169,306	2,000,000	1,982,701	0	1,768	0	0	3.500	3.622	MS	19,250	70,000	09/04/2018	03/22/2028
906548-CH-3	UNION ELECTRIC CO CORPORATE	LS			1FE	30,873,046	166.2200	36,127,054	21,734,000	29,284,511	0	(219,087)	0	0	8.450	5.492	MS	540,754	1,836,523	02/09/2012	03/15/2039
906548-CJ-9	UNION ELECTRIC CO CORPORATE			2	1FE	3,018,741	109.1700	3,291,497	3,015,000	3,018,010	0	(93)	0	0	3.900	3.893	MS	34,622	117,585	09/06/2012	09/15/2042
906548-CL-4	UNION ELECTRIC CO CORPORATE			2	1FE	12,759,946	105.6000	15,068,101	14,269,000	12,886,025	0	29,804	0	0	3.650	4.280	AO	109,951	520,819	06/20/2016	04/15/2045
907818-CF-3	UNION PACIFIC CORP DEBENTURES				1FE	11,225,578	129.3000	13,188,561	10,200,000	10,740,079	0	(44,216)	0	0	6.625	5.862	FA	281,563	675,750	07/08/2003	02/01/2029
907818-CS-5	UNION PACIFIC CORP BOND				1FE	3,383,280	122.3600	4,405,144	3,600,000	3,457,225	0	6,867	0	0	5.375	5.804	JD	16,125	193,500	01/23/2004	06/01/2033
907818-CU-0	UNION PACIFIC CORP BOND				1FE	6,474,660	131.6600	7,802,065	5,926,000	6,324,413	0	(17,924)	0	0	6.250	5.561	MN	61,729	370,375	08/03/2010	05/01/2034
907818-DF-2	UNION PACIFIC CORP CORP				1FE	5,357,717	129.5100	6,475,330	5,000,000	5,299,327	0	(7,917)	0	0	5.780	5.298	JJ	133,261	289,000	12/21/2010	07/15/2040
907818-DJ-4	UNION PACIFIC CORP CORPORATE			2	1FE	1,756,274	115.8100	1,876,070	1,620,000	1,735,897	0	(3,325)	0	0	4.750	4.235	MS	22,658	76,950	02/01/2013	09/15/2041
907818-DL-9	UNION PACIFIC CORP CORPORATE			2	1FE	11,912,482	111.5100	13,187,672	11,826,000	11,900,856	0	(2,029)	0	0	4.300	4.255	JD	22,601	508,518	04/01/2016	06/15/2042
907818-DP-0	UNION PACIFIC CORP CORPORATE			2	1FE	1,444,364	110.6800	1,604,783	1,450,000	1,445,071	0	118	0	0	4.250	4.273	AO	13,010	61,625	03/27/2013	04/15/2043
907818-DR-6	UNION PACIFIC CORP CORPORATE			2	1FE	9,860,500	105.4800	10,548,313	10,000,000	9,936,172	0	13,972	0	0	3.646	3.814	FA	137,738	364,600	01/15/2014	02/15/2024
907818-DT-2	UNION PACIFIC CORP			2	1FE	26,385,337	120.0000	29,381,953	24,485,000	26,221,037	0	(42,156)	0	0	4.821	4.336	FA	491,842	1,180,422	04/01/2016	02/01/2044

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
907818-DU-9	UNION PACIFIC CORP CORPORATE			2	1FE	2,183,760	119.4200	2,388,309	2,000,000	2,167,451	0	(4,138)	0	0	4.750	4.186	JD	4,222	95,000	10/06/2015	12/15/2043
907818-DX-3	UNION PACIFIC CORP CORPORATE			2	1FE	164,386	115.0400	165,654	144,000	162,758	0	(460)	0	0	4.850	4.000	JD	310	6,984	04/01/2016	06/15/2044
907818-EF-1	UNION PACIFIC CORP CORPORATE			2	1FE	9,693,700	108.4200	10,842,501	10,000,000	9,716,637	0	5,937	0	0	4.050	4.231	MN	51,750	405,000	11/13/2015	11/15/2045
907818-EG-9	UNION PACIFIC CORP CORPORATE			2	1FE	11,301,845	109.6200	13,277,771	12,112,000	11,320,260	0	4,802	0	0	4.375	4.725	MN	67,709	529,900	11/13/2015	11/15/2065
907818-EJ-3	UNION PACIFIC CORP CORPORATE			2	1FE	2,048,260	108.2000	2,163,900	2,000,000	2,045,347	0	(1,014)	0	0	4.050	3.909	MS	27,000	81,000	01/05/2017	03/01/2046
907818-EK-0	UNION PACIFIC CORP CORPORATE			2	1FE	14,559,332	98.2500	14,429,690	14,687,000	14,567,419	0	2,667	0	0	3.350	3.396	FA	185,872	492,015	10/18/2016	08/15/2046
907818-EM-6	UNION PACIFIC CORP CORPORATE			2	1FE	3,698,746	106.1900	4,267,635	4,019,000	3,711,850	0	4,523	0	0	3.799	4.239	AO	38,170	152,682	12/22/2016	10/01/2051
907818-EW-4	UNION PACIFIC CORP CORPORATE			2	2FE	32,413,997	117.4000	37,956,431	32,330,000	32,416,394	0	1,531	0	0	4.500	4.483	MS	448,579	1,826,645	09/13/2018	09/10/2048
907818-EX-2	UNION PACIFIC CORP CORPORATE			2	2FE	15,753,050	118.9100	17,836,714	15,000,000	15,746,600	0	(5,663)	0	0	4.800	4.525	MS	222,000	904,000	08/31/2018	09/10/2058
907818-EY-0	UNION PACIFIC CORP CORPORATE			2	2FE	347,921	110.3800	386,327	350,000	348,177	0	197	0	0	3.950	4.021	MS	4,263	17,358	10/12/2018	09/10/2028
907818-FF-0	UNION PACIFIC CORP CORPORATE			2	2FE	2,468,107	101.5300	2,741,212	2,700,000	2,468,258	0	152	0	0	3.839	4.289	MS	11,805	0	11/20/2019	03/20/2060
90932J-AA-0	UNITED AIRLINES INC UNITED AIRLINES INC			4	1FE	195,000	100.4100	195,804	195,000	195,000	0	0	0	0	2.700	2.699	MN	1,580	0	09/03/2019	05/01/2032
90964*-AG-0	United Bottling Mngmt Co., LLC Senior Un				2PL	5,600,000	104.6900	5,862,424	5,600,000	5,600,000	0	0	0	0	3.990	3.990	JD	6,207	223,440	12/21/2016	12/21/2026
911312-AJ-5	UNITED PARCEL SERVICE CORPORATE	LS			1FE	16,199,663	140.5700	17,511,319	12,457,000	15,567,226	0	(113,934)	0	0	6.200	4.206	JJ	356,132	772,334	12/07/2016	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE CORPORATE			2	1FE	8,751,996	121.9200	9,315,592	7,641,000	8,630,383	0	(32,235)	0	0	4.875	3.932	MN	47,597	372,499	06/22/2016	11/15/2040
911312-AQ-9	UNITED PARCEL SERVICE CORPORATE				1FE	106,162	101.5900	116,830	115,000	112,034	0	1,010	0	0	2.450	3.440	AO	704	2,818	08/20/2013	10/01/2022
911312-AR-7	UNITED PARCEL SERVICE CORPORATE	LS			1FE	21,021,517	104.3600	23,162,566	22,195,000	21,180,863	0	26,656	0	0	3.625	3.928	AO	201,142	804,569	06/18/2013	10/01/2042
911312-AY-2	UNITED PARCEL SERVICE CORPORATE			2	1FE	822,042	100.9000	908,074	900,000	831,164	0	8,657	0	0	2.400	3.669	MN	2,760	21,600	12/07/2018	11/15/2026
911312-AZ-9	UNITED PARCEL SERVICE CORPORATE			2	1FE	926,800	101.1400	945,644	935,000	927,317	0	171	0	0	3.400	3.447	MN	4,062	31,790	10/19/2016	11/15/2046
911312-BH-8	UNITED PARCEL SERVICE CORP FLOATER				1FE	49,962,000	100.0400	50,017,487	50,000,000	49,977,325	0	15,325	0	0	2.249	2.983	JAJO	287,325	1,030,370	02/25/2019	04/01/2021
911312-BK-1	UNITED PARCEL SERVICE CORPORATE	LS		2	1FE	29,085,300	101.4500	30,435,523	30,000,000	29,285,200	0	199,900	0	0	2.500	3.278	AO	187,500	750,000	01/08/2019	04/01/2023
911312-BM-7	UNITED PARCEL SERVICE CORPORATE			2	1FE	3,083,229	105.1600	3,259,962	3,100,000	3,086,171	0	1,520	0	0	3.050	3.114	MN	12,081	94,550	01/16/2018	11/15/2027
911312-BQ-8	UNITED PARCEL SERVICE CORPORATE	LS		2	1FE	9,993,300	116.0800	11,608,177	10,000,000	9,992,848	0	(452)	0	0	4.250	4.254	MS	125,139	212,500	03/13/2019	03/15/2049
911365-BL-7	UNITED RENTALS NA INC CORPORATE			2	3FE	2,050,000	107.6200	2,152,426	2,000,000	2,048,543	0	(1,457)	0	0	5.250	4.881	JJ	67,375	0	08/14/2019	01/15/2030
91159H-HA-1	US BANCORP SR NT CORPORATE			2	1FE	12,433,141	103.0000	12,072,183	11,720,000	11,852,917	0	(97,772)	0	0	4.125	3.234	MN	49,688	483,450	08/16/2013	05/24/2021
91159H-HC-7	US BANCORP SR NT CORPORATE			2	1FE	4,490,003	102.2700	4,768,728	4,663,000	4,613,197	0	21,290	0	0	3.000	3.506	MS	41,190	139,890	08/23/2013	03/15/2022
91159H-HG-8	US BANCORP SR NT CORPORATE			2	1FE	15,263,656	106.5400	16,026,133	15,043,000	15,142,553	0	(22,949)	0	0	3.700	3.520	JJ	233,459	556,591	04/09/2014	01/30/2024
91159H-HL-7	US BANCORP SR NT CORPORATE			2	1FE	10,257,000	100.5200	10,051,518	10,000,000	10,058,014	0	(57,325)	0	0	2.350	1.759	JJ	99,222	235,000	06/08/2016	01/29/2021
91159H-HM-5	US BANCORP SR NT CORPORATE			2	1FE	7,127,172	104.2300	7,305,601	7,009,000	7,118,896	0	(8,276)	0	0	3.100	2.824	AO	38,627	108,640	06/21/2019	04/27/2026
91159H-HN-3	US BANCORP SR NT CORPORATE			2	1FE	17,857,339	100.4500	19,103,500	19,018,000	18,014,526	0	121,167	0	0	2.375	3.275	JJ	199,491	294,120	03/21/2019	07/22/2026
91159H-HP-8	US BANCORP SR NT CORPORATE	LS		2	1FE	9,719,762	101.6900	10,042,883	9,876,000	9,767,022	0	47,260	0	0	2.625	3.181	JJ	113,060	259,245	01/17/2019	01/24/2022
91159H-HR-4	US BANCORP SR NT CORPORATE	LS		2	1FE	16,157,120	105.0600	16,809,297	16,000,000	16,121,800	0	(15,136)	0	0	3.150	3.030	AO	89,600	504,000	08/09/2017	04/27/2027
91159H-HU-7	US BANCORP SR NT CORPORATE	LS		2	1FE	13,907,333	109.7400	15,275,843	13,920,000	13,908,656	0	1,631	0	0	3.950	3.965	MN	67,203	551,367	11/13/2018	11/17/2025
91159H-HW-3	US BANCORP SR NT CORPORATE			2	1FE	7,856,420	102.6400	7,821,085	7,620,000	7,852,780	0	(3,639)	0	0	3.000	2.629	JJ	96,520	0	12/19/2019	07/30/2029
911684-AD-0	UNITED STATES CELLULAR CORP BOND	LS			3FE	6,084,683	109.6700	6,478,431	5,907,000	6,030,378	0	(5,327)	0	0	6.700	6.470	JD	17,590	395,769	02/11/2004	12/15/2033
91182#-AD-7	The US Fund for UNICEF Tranche C				5GI	5,950,347	100.0000	6,000,000	6,000,000	6,000,000	0	28,244	0	0	2.750	3.346	DEC	0	174,517	06/01/2018	12/31/2020
000000-00-0	The US Fund for UNICEF Senior Note				5GI	12,300,576	100.0000	12,500,000	12,500,000	12,328,265	0	27,689	0	0	3.600	3.902	DEC	1,250	390,000	02/19/2019	06/30/2024
913017-AS-8	UNITED TECHNOLOGIES CORP DEBENTURES				2FE	857,815	107.6500	742,808	690,000	705,824	0	(12,721)	0	0	8.750	6.660	MS	20,125	60,375	05/06/1998	03/01/2021
913017-AT-6	UNITED TECHNOLOGIES CORP NOTES	LS			2FE	603,288	129.7000	784,691	605,000	604,094	0	72	0	0	6.700	6.722	FA	16,890	40,535	05/16/2002	08/01/2028
913017-BA-6	UNITED TECHNOLOGIES CORP DEBENTURES				2FE	25,180,804	140.7500	32,892,833	23,370,000	24,381,459	0	(74,517)	0	0	7.500	6.868	MS	516,087	1,752,750	08/20/2003	09/15/2029
913017-BK-4	UNITED TECHNOLOGIES CORP CORPORATE				2FE	16,681,613	135.5400	22,583,701	16,662,000	16,687,977	0	(1,905)	0	0	6.050	6.029	JD	84,004	1,008,051	04/27/2015	06/01/2036
913017-BP-3	UNITED TECHNOLOGIES CORP CORPORATE				2FE	249,443	139.3200	260,533	187,000	240,951	0	(1,949)	0	0	6.125	3.921	JJ	5,281	11,454	04/27/2015	07/15/2038
913017-BS-7	UNITED TECHNOLOGIES CORP CORPORATE				2FE	15,670,879	134.9400	19,835,482	14,700,000	15,517,214	0	(25,982)	0	0	5.700	5.227	AO	176,890	837,900	04/27/2015	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP CORPORATE	LS			2FE	26,059,059	120.0300	30,133,292	25,105,000	25,937,972	0	(23,940)	0	0	4.500	4.261	JD	94,144	1,129,725	04/27/2015	06/01/2042
913026-AU-4	UNITED TEL FLA 1ST MORTGAGE	LS			2FE	9,982,616	100.2000	9,885,204	9,866,000	9,894,780	0	(7,042)	0	0	7.125	7.029	JJ	324,139	702,953	01/25/1994	07/15/2023
91302L-AK-3	UNITED TECHNOLOGIES NOTES				2FE	12,430,700	106.4300	10,642,955	10,000,000	10,214,684	0	(180,943)	0	0	9.320	7.253	JD	41,422	932,000	02/09/1994	02/05/2021
91324P-AR-3	UNITEDHEALTH GROUP INC CORPORATE				1FE	32,673,185	132.6500	43,047,193	32,452,000	32,690,011	0	(13,187)	0	0	5.800	5.716	MS	554,208	1,882,216	04/27/2015	03/15/2036
91324P-AX-0	UNITEDHEALTH GROUP INC CORPORATE				1FE	1,308,615	142.4500	1,346,177	945,000	1,255,297	0	(12,227)	0	0	6.500	3.891	JD	2,730	61,425	04/27/2015	06/15/2037
91324P-BE-1	UNITEDHEALTH GROUP INC CORPORATE				1FE	3,221,209	143.4700	6,190,722	4,315,000	3,357,491	0	17,419	0	0	6.625	9.075	MN	36,528	285,869	04/27/2015	11/15/2037
91324P-BK-7	UNITEDHEALTH GROUP INC CORPORATE				1FE	7,709,861	148.1300	9,221,326	6,225,000	7,439,951	0	(40,340)	0	0	6.875	5.189	FA	161,677	427,969	04/27/2015	02/15/2038
91324P-BQ-4	UNITEDHEALTH GROUP INC CORPORATE			2	1FE	2,084,565	135.4800	2,370,837	1,750,000	2,051,964	0	(8,597)	0	0	5.950	4.641	FA	39,336	104,125	12/07/2015	02/15/2041
91324P-BU-5	UNITEDHEALTH GROUP INC CORPORATE	LS		2	1FE	9,389,675	119.1500	10,344,745	8,682,000	9,299,364	0	(18,162)	0	0	4.625	4.117	MN	51,308	401,543	04/27/2015	11/15/2041
91324P-BW-1	UNITEDHEALTH GROUP INC CORPORATE			2	1FE	5,862,436	115.3700	6,304,816	5,465,000	5,824,896	0	(10,369)	0	0	4.375	3.921	MS	70,400	239,094	04/12/2016	03/15/2042
91324P-CA-8	UNITEDHEALTH GROUP INC CORPORATE			2	1FE	2,869,224	109.8100	3,228,335	2,940,000	2,880,344	0	1,410	0	0	3.950	4.082	AO	24,516	116,130	07/31/2017	10/15/2042
91324P-CC-4	UNITEDHEALTH GROUP INC CORPORATE	LS			1FE	6,613,423	102.6700	6,878,603	6,700,000	6,668,703	0	9,108	0	0	2.875	3.028	MS	56,717	192,625	05/29/2013	03/15/2023
91324P-CD-2	UNITEDHEALTH GROUP INC CORPORATE	LS		2	1FE	10,225,581	114.9700	11,970,865	10,412,000	10,249,417	0	3,868	0	0	4.250	4.356	MS	130,295	442,510	04/27/2015	03/15/2043
91324P-CN-0	UNITEDHEALTH GROUP INC CORPORATE				1FE	1,997,540	103.5000	2,069,963	2,000,000	1,999,013	0	359	0	0	3.350	3.370	JJ	30,894	67,000	07/20/2015	07/15/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91324P-CR-1	UNITEDHEALTH GROUP INC CORPORATE	M			1FE	33,728,431	123.0000	36,285,363	29,500,000	33,437,029	0	(88,706)	0	0	4.750	3.918	JJ	646,132	1,401,250	07/27/2017	07/15/2045
91324P-CX-8	UNITEDHEALTH GROUP INC CORPORATE	LS		2	1FE	18,089,782	114.9400	20,755,704	18,058,000	18,089,384	0	(641)	0	0	4.200	4.189	JJ	349,723	758,436	08/28/2018	01/15/2047
91324P-CZ-3	UNITEDHEALTH GROUP INC CORPORATE	LS		2	1FE	15,237,000	114.8500	17,227,567	15,000,000	15,230,633	0	(4,642)	0	0	4.250	4.154	AO	134,583	637,500	08/22/2018	04/15/2047
91324P-DU-3	UNITEDHEALTH GROUP INC CORPORATE	LS		2	1FE	13,254,248	107.3400	14,276,556	13,300,000	13,254,342	0	94	0	0	3.700	3.719	FA	213,243	0	07/23/2019	08/15/2049
913543-C*-3	Universal Forest Products Senior Note				2	10,000,000	103.0000	10,300,262	10,000,000	10,000,000	0	0	0	0	3.890	3.890	JD	15,128	389,000	12/17/2012	12/19/2022
913543-C@-1	Universal Forest Products Senior Note				2	22,000,000	104.7800	23,050,962	22,000,000	22,000,000	0	0	0	0	3.980	3.980	JD	34,051	875,600	12/17/2012	12/17/2024
91412N-AF-7	UNIVERSITY OF CHICAGO CORPORATE			4	1FE	9,989,700	118.7900	11,879,067	10,000,000	9,992,248	0	502	0	0	5.420	5.429	AO	135,500	542,000	05/12/2010	10/01/2030
914906-AR-3	UNIVISION COMMUNICATIONS CORPORATE			2	4FE	1,007,500	99.9400	999,347	1,000,000	1,003,235	0	(2,267)	0	0	5.125	4.874	MN	6,549	51,250	01/24/2018	05/15/2023
91529Y-AJ-5	UNUM GROUP CORPORATE				2FE	6,360,076	113.0700	6,123,930	5,416,000	6,319,141	0	(22,558)	0	0	5.750	4.559	FA	117,648	311,420	03/26/2018	08/15/2042
91529Y-AK-2	UNUM GROUP CORPORATE	LS			2FE	9,725,730	105.7600	9,978,264	9,435,000	9,640,364	0	(44,734)	0	0	4.000	3.439	MS	111,123	377,400	01/22/2018	03/15/2024
91529Y-AL-0	UNUM GROUP CORPORATE				2FE	4,028,165	104.9100	4,171,273	3,976,000	4,016,491	0	(6,127)	0	0	3.875	3.679	MN	23,966	154,070	01/18/2018	11/05/2025
91529Y-AN-6	UNUM GROUP CORPORATE			2	2FE	20,292,079	105.4800	20,683,740	19,610,000	20,281,396	0	(10,683)	0	0	4.000	3.559	JD	34,862	224,770	12/26/2019	06/15/2029
91531@-AA-3	UON (FIC) Pass-Through Trust Senior Note			4	1	15,632,661	107.7900	16,850,049	15,632,661	15,632,661	0	0	0	0	4.660	4.705	MON	32,377	728,482	08/26/2014	07/15/2045
91751#-AA-4	Utah Red Hills Renwbl Prk LLC Senior Not			4	2	16,526,697	110.7100	18,296,641	16,526,697	16,526,697	0	0	0	0	5.150	5.182	MJSD	2,364	851,125	04/15/2015	12/31/2036
91751#-AB-2	Utah Red Hills Renwbl Prk LLC Senior Sec			4	2	4,536,316	100.0000	4,536,316	4,536,316	4,536,316	0	0	0	0	3.733	4.072	MJSD	497	205,060	05/18/2015	09/30/2023
91803*-AP-3	Utilities, Inc. Collateral Trust Notes			4	2	10,022,594	122.2000	10,386,894	8,500,000	9,526,543	0	(45,313)	0	0	6.580	4.745	JJ	251,685	559,300	01/01/2013	07/21/2036
918204-AT-5	V F CORP CORPORATE				1FE	3,975,640	139.9900	5,599,681	4,000,000	3,980,283	0	561	0	0	6.450	6.496	MN	43,000	258,000	10/10/2007	11/01/2037
918204-AV-0	V F CORP CORPORATE			2	1FE	16,872,377	102.1800	16,241,446	15,895,000	16,077,445	0	(125,126)	0	0	3.500	2.667	MS	185,442	556,325	12/17/2013	09/01/2021
91913Y-AB-6	VALERO ENERGY NOTES				2	16,882,972	136.7000	18,426,597	13,480,000	15,835,944	0	(159,949)	0	0	8.750	6.394	JD	52,422	1,179,500	04/03/2018	06/15/2030
91913Y-AE-0	VALERO ENERGY NOTES	LS			2FE	6,016,450	138.8900	6,944,369	5,000,000	5,647,621	0	(34,867)	0	0	7.500	5.994	AO	79,167	375,000	03/18/2004	04/15/2032
91913Y-AL-4	VALERO ENERGY CORPORATE				2FE	11,648,425	132.7700	12,241,513	9,220,000	11,467,763	0	(83,100)	0	0	6.625	4.577	JD	27,148	610,825	01/31/2018	06/15/2037
91913Y-AT-7	VALERO ENERGY CORPORATE	LS			2FE	4,268,400	115.3100	4,612,315	4,000,000	4,255,759	0	(5,404)	0	0	4.900	4.474	MS	57,711	196,000	08/04/2017	03/15/2045
91913Y-AW-0	VALERO ENERGY CORPORATE	LS		2	2FE	8,972,653	107.8400	9,576,964	8,881,000	8,966,890	0	(5,763)	0	0	4.000	3.870	AO	88,810	183,541	05/22/2019	04/01/2029
91914J-AA-0	VALERO ENERGY PARTNERS LP CORPORATE			2	2FE	8,636,981	109.1300	8,724,024	7,994,000	8,621,063	0	(15,918)	0	0	4.375	3.072	JD	15,544	174,869	10/18/2019	12/15/2026
91914J-AB-8	VALERO ENERGY PARTNERS LP CORPORATE			2	2FE	3,034,350	110.1500	3,304,562	3,000,000	3,031,360	0	(2,990)	0	0	4.500	4.343	MS	39,750	135,000	01/31/2019	03/15/2028
92203#-AP-3	The Vanguard Group Inc. Series B Senior				1	23,550,000	100.3100	23,623,170	23,550,000	23,550,000	0	0	0	0	5.260	5.260	FA	443,878	1,238,730	02/22/2010	02/22/2020
92239M-C@-8	Vectren Utility Holdings, Inc Senior Not				2	7,174,687	104.3500	7,469,529	7,158,312	7,167,156	0	(2,093)	0	0	3.720	3.686	JD	19,232	266,289	04/01/2016	12/05/2023
92241*-AG-1	Vector Pipeline LP Senior Note				2	1,000,000	101.3500	1,013,542	1,000,000	1,000,000	0	0	0	0	3.740	3.757	MJSD	3,117	37,400	12/02/2013	02/28/2023
92241*-AH-9	Vector Pipeline LP Senior Note			4	2	6,084,000	100.4500	6,111,484	6,084,000	6,084,000	0	0	0	0	3.500	3.514	MJSD	17,745	212,940	12/02/2013	06/01/2026
92277G-AF-4	VENTAS REALTY LP / VENTAS CAPI CORPORATE			2	2FE	505,676	107.9100	547,125	507,000	505,811	0	25	0	0	4.375	4.390	FA	9,242	22,181	04/27/2015	02/01/2045
92343V-AF-1	Verizon Communications CORPORATE				2FE	11,877,270	129.4100	15,528,826	12,000,000	11,903,094	0	2,988	0	0	6.250	6.326	AO	187,500	750,000	04/11/2007	04/01/2037
92343V-AK-0	Verizon Communications CORPORATE				2FE	4,515,525	132.9700	5,983,613	4,500,000	4,512,049	0	(358)	0	0	6.400	6.374	FA	108,800	288,000	02/07/2008	02/15/2038
92343V-BE-3	Verizon Communications CORPORATE				2FE	715,107	121.2400	843,839	696,000	713,470	0	(460)	0	0	4.750	4.567	MN	5,510	33,060	04/01/2016	11/01/2041
92343V-BS-2	Verizon Communications CORPORATE				2FE	57,110,093	134.7800	75,031,533	55,669,000	56,869,393	0	(60,833)	0	0	6.400	6.153	MS	1,049,051	3,562,816	04/01/2016	09/15/2033
92343V-BT-0	Verizon Communications CORPORATE	LS			2FE	83,553,297	146.9500	116,718,445	79,426,000	83,158,537	0	(76,021)	0	0	6.550	6.160	MS	1,531,819	5,202,403	04/01/2016	09/15/2043
92343V-CM-4	Verizon Communications CORPORATE				2FE	30,155,783	129.5400	36,131,146	27,892,000	30,124,916	0	(20,140)	0	0	5.012	4.549	FA	504,814	896,747	04/09/2019	08/21/2054
92343V-CQ-5	Verizon Communications CORPORATE			2	2FE	1,957,212	116.3100	2,233,163	1,920,000	1,950,514	0	(1,524)	0	0	4.400	4.250	MN	14,080	84,480	04/27/2015	11/01/2034
92343V-CX-0	Verizon Communications CORPORATE				2FE	34,042,675	119.7600	43,055,162	35,952,000	34,158,076	0	26,478	0	0	4.522	4.838	MS	478,693	1,286,599	03/22/2019	09/15/2048
92343V-CZ-5	Verizon Communications CORPORATE				2FE	42,532,245	123.4400	52,411,488	42,458,000	42,572,611	0	743	0	0	4.672	4.647	MS	584,071	1,282,838	05/28/2019	03/15/2055
92343V-DS-0	Verizon Communications CORPORATE				2FE	12,291,508	127.9900	15,078,916	11,781,000	12,285,689	0	(6,429)	0	0	5.012	4.736	AO	124,653	590,464	04/05/2019	04/15/2049
92343V-EK-6	Verizon Communications CORPORATE				2FE	35,175,140	127.5400	35,747,146	28,028,000	34,288,037	0	(546,084)	0	0	6.800	3.919	MN	317,651	1,905,904	05/10/2018	05/01/2029
92344G-AX-4	VERIZON COMMUNICATIONS CORPORATE				2FE	4,964,300	131.7600	6,587,845	5,000,000	4,973,600	0	980	0	0	5.850	5.901	MS	86,125	292,500	09/08/2005	09/15/2035
92345Y-AA-4	Verisk Analytics, Inc. CORPORATE				2FE	5,284,900	104.8200	5,241,055	5,000,000	5,215,803	0	(69,097)	0	0	5.800	2.486	MN	48,333	145,000	07/22/2019	05/01/2021
924172-E@-4	Vermont Electric Power Co, Inc Senior No			4	1	6,951,200	120.5900	8,382,735	6,951,200	6,951,200	0	0	0	0	6.260	6.308	JAJO	108,786	435,145	03/04/2004	01/01/2034
925524-AH-3	VIACOM INC COMPANY GUARNT				2FE	61,306,203	140.3500	76,490,076	54,500,000	58,548,969	0	(260,449)	0	0	7.875	6.863	JJ	1,800,203	4,291,875	08/05/2005	07/30/2030
925524-AX-8	VIACOM INC CORPORATE				2FE	27,761,557	133.9200	35,077,710	26,194,000	27,440,189	0	(49,247)	0	0	6.875	6.376	AO	305,142	1,800,838	04/11/2012	04/30/2036
92553P-AU-6	VIACOM INC CL B CORPORATE			2	2FE	4,576,523	125.6400	5,380,017	4,282,000	4,548,615	0	(6,340)	0	0	5.850	5.362	MS	83,499	250,497	12/07/2015	09/01/2043
927804-FA-7	Virginia Electric Power CORPORATE				2FE	10,013,800	132.7600	13,276,063	10,000,000	10,009,844	0	(378)	0	0	6.000	5.990	JJ	276,667	600,000	01/20/2006	01/15/2036
927804-FB-5	Virginia Electric Power CORPORATE				2FE	23,568,294	134.5400	30,817,334	22,905,000	23,454,526	0	(23,694)	0	0	6.000	5.755	MN	175,605	1,374,300	04/27/2015	05/15/2037
927804-FE-9	Virginia Electric Power CORPORATE				2FE	29,275,862	139.3100	35,768,088	25,675,000	28,594,237	0	(95,428)	0	0	6.350	5.354	MN	140,392	1,630,363	04/29/2011	11/30/2037
927804-FG-4	Virginia Electric Power CORPORATE	LS			2FE	1,638,796	169.4600	1,664,091	982,000	1,555,023	0	(19,332)	0	0	8.875	4.321	MN	11,136	87,153	04/27/2015	11/15/2038
927804-FL-3	Virginia Electric Power CORPORATE			2	2FE	1,271,789	109.6800	1,312,869	1,197,000	1,265,712	0	(1,944)	0	0	4.000	3.625	JJ	22,078	47,880	09/20/2016	01/15/2043
927804-FP-4	Virginia Electric Power CORPORATE			2	2FE	2,675,875	120.4100	3,118,586	2,590,000	2,666,907	0	(2,082)	0	0	4.650	4.435	FA	45,498	120,435	04/27/2015	08/15/2043
927804-FQ-2	Virginia Electric Power CORPORATE	LS		2	1FE	4,915,052	104.7100	5,157,156	4,925,000	4,920,369	0	998	0	0	3.450	3.474	FA	64,189	169,913	02/04/2014	02/15/2024
927804-FR-0	Virginia Electric Power CORPORATE	LS		2	1FE	16,383,160	116.5400	18,592,777	15,954,000	16,354,111	0	(9,964)	0	0	4.450	4.278	FA	268,204	709,953	12/08/2016	02/15/2044
927804-FT-6	Virginia Electric Power CORPORATE			2	1FE	18,530,989	113.6400	21,563,980	18,976,000	18,567,513	0	8,576	0	0	4.200	4.340	MN	101,838	796,992	09/15/2017	05/15/2045
927804-FW-9	Virginia Electric Power CORPORATE			2	1FE	9,737,564	110.6300	10,689,191	9,662,000	9,734,613	0	(1,726)	0	0	4.000	3.952	MN	49,384	386,480	09/15/2017	11/15/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
927804-FX-7	Virginia Electric Power CORPORATE			2	1FE	2,358,706	106.7500	2,369,898	2,220,000	2,356,263	0	(2,442)	0	0	3.500	2.532	MS	22,878	0	11/07/2019	03/15/2027
927804-GA-6	Virginia Electric Power CORPORATE			2	1FE	522,034	123.0100	645,805	525,000	522,068	0	51	0	0	4.600	4.635	JD	2,013	24,351	11/26/2018	12/01/2048
92783#-AA-4	Virginia Intl. Gateway, Inc. Debt in Inf			4	1PL	23,142,877	104.3000	24,139,210	23,142,877	23,142,877	0	0	0	0	3.930	3.948	MJSD	2,526	909,515	08/22/2014	06/30/2030
92826C-AB-8	Visa Inc CORPORATE			2	1FE	249,788	100.3900	250,980	250,000	249,956	0	43	0	0	2.200	2.218	JD	260	5,500	12/09/2015	12/14/2020
92826C-AC-6	Visa Inc CORPORATE	LS		2	1FE	9,729,331	102.9100	9,843,701	9,565,000	9,636,822	0	(24,536)	0	0	2.800	2.520	JD	12,647	267,820	02/08/2016	12/14/2022
92826C-AE-2	Visa Inc CORPORATE			2	1FE	5,267,610	117.9000	6,131,064	5,200,000	5,259,463	0	(2,795)	0	0	4.150	4.048	JD	10,191	215,800	12/07/2016	12/14/2035
92826C-AF-9	Visa Inc CORPORATE	LS		2	1FE	18,437,547	123.2300	21,488,523	17,438,000	18,407,547	0	(21,806)	0	0	4.300	3.951	JD	35,409	749,834	08/29/2018	12/14/2045
92826C-AH-5	Visa Inc CORPORATE			2	1FE	190,952	104.2900	208,573	200,000	191,798	0	846	0	0	2.750	3.358	MS	1,619	5,500	01/25/2019	09/15/2027
928668-AV-4	VOLKSWAGEN GROUP OF AMERICA FI CORP FLOA				2FE	100,000,000	100.3600	100,362,468	100,000,000	100,000,000	0	0	0	0	2.675	3.388	FMAN	364,047	3,319,000	11/07/2018	11/13/2020
929160-AV-1	VULCAN MATLS CO CORPORATE	LS		2	2FE	2,311,277	109.7400	2,545,959	2,320,000	2,311,602	0	151	0	0	4.500	4.523	JD	4,640	104,400	06/12/2017	06/15/2047
92966*-AC-3	Wabash Valley Power Assoc. Inc Senior No			4	1	1,395,570	107.4200	1,499,189	1,395,570	1,395,570	0	0	0	0	5.560	5.607	JAJO	13,148	77,594	12/20/2004	12/19/2024
92966*-AD-1	Wabash Valley Power Assoc. Inc Senior No			4	1	996,836	107.4200	1,070,849	996,836	996,836	0	0	0	0	5.560	5.607	JAJO	9,391	55,424	01/20/2005	12/19/2024
92966*-AE-9	Wabash Valley Power Assoc. Inc Senior No			4	1	1,594,937	107.4200	1,713,358	1,594,937	1,594,937	0	0	0	0	5.560	5.605	JAJO	15,026	88,679	03/18/2005	12/19/2024
92966*-AF-6	Wabash Valley Power Assoc. Inc Senior No			4	1	4,000,779	107.5800	4,303,978	4,000,779	4,000,779	0	0	0	0	5.250	5.290	JAJO	35,590	210,041	07/20/2005	07/20/2025
92976G-AG-6	WELLS FARGO BANK NA CORPORATE				1FE	185,818	133.1000	192,989	145,000	179,695	0	(1,405)	0	0	5.850	3.916	FA	3,534	8,483	04/27/2015	02/01/2037
92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	LS			1FE	40,393,239	143.9000	46,777,538	32,507,000	39,547,923	0	(252,494)	0	0	6.600	4.766	JJ	989,296	2,145,462	02/02/2018	01/15/2038
929771-AE-3	WACHOVIA CORP NEW SUB NOTES				1FE	5,811,000	120.4500	7,227,138	6,000,000	5,928,006	0	9,797	0	0	6.605	6.858	AO	99,075	396,300	03/26/1997	10/01/2025
929903-AM-4	WACHOVIA CORP BOND				1FE	5,409,486	127.4100	6,975,675	5,475,000	5,436,436	0	1,085	0	0	5.500	5.560	FA	125,469	301,125	04/27/2015	08/01/2035
93045#-AF-5	Wagner Equipment Company Senior Note			4	2	2,000,000	100.6600	2,013,126	2,000,000	2,000,000	0	0	0	0	3.510	3.509	FA	26,520	70,200	02/15/2013	02/15/2023
93105*-AP-4	Wakefern Food Corporation Senior Note			4	2	1,428,571	101.4200	1,448,795	1,428,571	1,428,571	0	0	0	0	5.020	5.050	FMAN	8,566	71,714	02/18/2011	02/18/2021
931142-AU-7	WAL MART STORES INC DEBENTURES				1FE	15,723,890	116.4200	17,829,689	15,315,000	15,422,719	0	(24,776)	0	0	6.750	6.533	AO	218,239	1,033,763	04/21/1998	10/15/2023
931142-BF-9	WAL MART STORES INC NOTES				1FE	19,749,285	145.1100	24,727,122	17,040,000	18,558,694	0	(104,672)	0	0	7.550	6.341	FA	486,019	1,286,520	05/16/2002	02/15/2030
931142-CB-7	WAL MART STORES INC CORPORATE				1FE	2,860,452	131.9900	3,431,720	2,600,000	2,825,484	0	(11,243)	0	0	5.250	4.424	MS	45,500	136,500	04/27/2015	09/01/2035
931142-CK-7	WAL MART STORES INC CORPORATE				1FE	1,814,621	149.9600	1,938,912	1,293,000	1,738,263	0	(17,477)	0	0	6.500	3.801	FA	31,750	84,045	04/27/2015	08/15/2037
931142-CM-3	WAL MART STORES INC CORPORATE				1FE	25,172,271	145.8000	32,585,390	22,350,000	24,767,326	0	(83,810)	0	0	6.200	5.245	AO	292,537	1,385,700	12/07/2016	04/15/2038
931142-CS-0	WAL MART STORES INC CORPORATE				1FE	25,271,318	139.7300	32,018,397	22,915,000	24,919,722	0	(61,775)	0	0	5.625	4.916	AO	322,242	1,288,969	01/05/2016	04/01/2040
931142-CV-3	WAL MART STORES INC CORPORATE				1FE	9,846,500	128.3000	12,830,269	10,000,000	9,873,439	0	3,483	0	0	4.875	4.974	JJ	234,271	487,500	06/30/2010	07/08/2040
931142-CY-7	WAL MART STORES INC CORPORATE				1FE	5,717,647	131.2200	6,396,996	4,875,000	5,619,575	0	(22,945)	0	0	5.000	3.917	AO	44,688	243,750	12/07/2015	10/25/2040
931142-DB-6	WAL MART STORES INC CORPORATE				1FE	13,927,413	142.4900	15,161,215	10,640,000	13,415,442	0	(83,242)	0	0	5.625	3.823	AO	126,350	598,500	04/27/2015	04/15/2041
931142-DG-5	WAL MART STORES INC CORPORATE			2	1FE	13,195,175	115.0600	15,820,439	13,750,000	13,252,625	0	12,242	0	0	4.000	4.245	AO	122,222	550,000	11/23/2015	04/11/2043
931142-DK-6	WAL MART STORES INC CORPORATE			2	1FE	15,709,187	125.8000	17,929,561	14,252,000	15,575,449	0	(33,708)	0	0	4.750	4.123	AO	167,362	676,970	01/11/2016	10/02/2043
931142-DQ-3	WAL MART STORES INC CORPORATE			2	1FE	1,021,038	120.4700	1,204,726	1,000,000	1,019,244	0	(467)	0	0	4.300	4.171	AO	8,242	43,000	12/07/2015	04/22/2044
931142-EC-3	WAL MART STORES INC CORPORATE	LS		2	1FE	37,520,959	118.7800	43,544,302	36,658,000	37,500,742	0	(16,360)	0	0	4.050	3.914	JD	8,248	1,484,649	08/30/2018	06/29/2048
931142-EE-9	WAL MART STORES INC CORPORATE			2	1FE	10,857,980	110.2200	11,849,074	10,750,000	10,848,512	0	(10,093)	0	0	3.700	3.569	JD	5,524	397,750	01/03/2019	06/26/2028
931142-EM-1	WAL MART STORES INC CORPORATE			2	1FE	28,062,908	105.3400	29,599,162	28,100,000	28,065,269	0	2,361	0	0	3.050	3.071	JJ	411,860	178,552	04/16/2019	07/08/2026
931422-AH-2	Walgreen Company CORPORATE				2FE	1,003,760	102.1000	1,021,016	1,000,000	1,001,183	0	(423)	0	0	3.100	3.053	MS	9,128	31,000	05/15/2013	09/15/2022
931427-AC-2	WALGREENS BOOTS ALLIANCE CORPORATE	LS		2	2FE	67,112,283	101.6500	73,740,662	72,543,000	67,463,472	0	95,462	0	0	4.800	5.308	MN	415,913	3,482,064	02/10/2016	11/18/2044
93884P-DW-7	WASHINGTON GAS LIGHT CO CORPORATE			2	1FE	10,587,500	102.2200	10,804,306	10,570,000	10,586,310	0	(365)	0	0	3.796	3.787	MS	118,142	401,237	09/14/2016	09/15/2046
94106L-AN-9	WASTE MANAGEMENT INC COMPANY GUARNT				2FE	27,012,435	144.2200	34,527,383	23,940,000	26,022,077	0	(115,778)	0	0	7.750	6.666	MN	237,072	1,855,350	04/27/2015	05/15/2032
94106L-AW-9	WASTE MANAGEMENT INC CORPORATE				2FE	2,180,140	101.3200	2,026,451	2,000,000	2,011,869	0	(23,263)	0	0	4.750	3.535	JD	264	95,000	10/21/2011	06/30/2020
94106L-BG-3	WASTE MANAGEMENT INC CORPORATE	LS		2	2FE	12,323,855	106.8500	13,115,565	12,275,000	12,321,409	0	(2,446)	0	0	3.450	3.402	JD	18,822	238,800	05/20/2019	06/15/2029
94106L-BH-1	WASTE MANAGEMENT INC CORPORATE			2	2FE	8,597,678	104.7200	9,005,794	8,600,000	8,597,913	0	235	0	0	3.200	3.204	JD	12,231	155,182	05/14/2019	06/15/2026
941848-C#-8	Waters Corp Senior Note				2	6,000,000	101.0700	6,064,283	6,000,000	6,000,000	0	0	0	0	3.400	3.400	JD	567	204,000	06/30/2014	06/30/2021
942682-A@-4	Watson Land Company Series B Senior Note			4	2	14,783,207	115.4600	17,068,289	14,783,207	14,783,207	0	0	0	0	6.570	6.660	MON	78,240	971,257	03/16/2009	06/01/2026
942683-AH-6	ACTAVIS INC CORPORATE			2	2FE	6,564,170	104.2000	6,825,351	6,550,000	6,561,306	0	(320)	0	0	4.625	4.612	AO	75,734	302,938	12/07/2015	10/01/2042
946898-AB-5	WBI Energy Transmission Sr. Unsecured				2	2,500,000	105.3800	2,634,596	2,500,000	2,500,000	0	0	0	0	4.480	4.480	MJSD	2,489	112,000	12/23/2015	12/23/2025
946898-AD-1	WBI Energy Transmission Senior Unsecured				2	1,910,000	102.5800	1,959,242	1,910,000	1,910,000	0	0	0	0	4.180	4.202	MJSD	3,548	79,838	06/15/2018	01/31/2033
946898-AE-9	WBI Energy Transmission Senior Unsecured				2Z	1,000,000	101.5700	1,015,673	1,000,000	1,000,000	0	0	0	0	4.170	4.170	MJSD	1,738	0	12/16/2019	12/16/2034
94973V-AH-0	ANTHEM INC NOTES				2FE	29,402,417	125.7400	37,094,865	29,500,000	29,427,444	0	2,700	0	0	5.950	5.974	JD	78,011	1,755,250	12/12/2006	12/15/2034
94973V-AL-1	ANTHEM INC CORPORATE	LS			2FE	21,508,375	123.1700	27,577,607	22,390,000	21,730,660	0	23,217	0	0	5.850	6.139	JJ	603,970	1,309,815	04/18/2006	01/15/2036
94973V-AN-7	ANTHEM INC CORPORATE				2FE	11,179,750	130.5600	13,055,964	10,000,000	10,944,748	0	(31,557)	0	0	6.375	5.524	JD	28,333	637,500	09/28/2010	06/15/2037
94973V-AT-4	ANTHEM INC CORPORATE				2FE	15,963,933	117.8500	17,972,032	15,250,000	15,847,476	0	(15,373)	0	0	5.800	5.480	FA	334,144	884,500	08/23/2010	08/15/2040
94973V-AX-5	ANTHEM INC CORPORATE	LS			2FE	2,560,714	102.5400	2,666,058	2,600,000	2,584,178	0	6,275	0	0	3.125	3.393	MN	10,382	81,250	01/26/2016	05/15/2022
94973V-AY-3	ANTHEM INC CORPORATE				2FE	12,837,643	112.4100	13,522,849	12,030,000	12,725,303	0	(18,412)	0	0	4.625	4.223	MN	71,094	556,388	04/27/2015	05/15/2042
94973V-BB-2	ANTHEM INC CORPORATE				2FE	10,017,598	113.1100	11,639,384	10,290,000	10,041,015	0	5,730	0	0	4.650	4.824	JJ	220,635	478,485	02/01/2016	01/15/2043
94973V-BK-2	ANTHEM INC CORPORATE			2	2FE	1,245,384	112.7000	1,288,141	1,143,000	1,235,766	0	(2,216)	0	0	4.650	4.116	FA	20,079	53,150	04/27/2015	08/15/2044
949746-JM-4	WELLS FARGO CO CORPORATE				1FE	361,956	128.7200	386,147	300,000	351,232	0	(2,458)	0	0	5.375	3.871	FA	6,450	16,125	04/27/2015	02/07/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
949746-RF-0	WELLS FARGO CO				1FE	4,800,956	131.6500	5,279,056	4,010,000	4,729,310	0	(16,612)	0	0	5.606	4.390	JJ	103,658	224,801	04/27/2015	01/15/2044
949746-RW-3	WELLS FARGO CO CORPORATE				1FE	16,367,232	102.7800	17,266,342	16,800,000	16,406,846	0	39,614	0	0	3.000	3.415	AO	96,600	504,000	04/08/2019	04/22/2026
949746-SG-7	WELLS FARGO CO CORP				1FE	83,248	99.7800	84,643	84,827	84,827	0	0	0	4,289	2.509	2.509	AO	384	2,081	10/20/2016	10/27/2023
949746-SY-8	WELLS FARGO CO CORPORATE			2	1FE	114,504	102.2400	118,266	115,674	115,674	0	0	0	1,170	3.184	3.183	FA	1,461	1,798	02/01/2019	02/08/2024
94974B-EV-8	Wells Fargo & Co NT CORPORATE	LS			1FE	13,137,075	103.2700	12,909,233	12,500,000	12,597,774	0	(75,587)	0	0	4.600	3.947	AO	143,750	575,000	11/15/2011	04/01/2021
94974B-FJ-4	Wells Fargo & Co NT CORPORATE				1FE	9,820,720	103.5700	9,839,217	9,500,000	9,815,345	0	(5,375)	0	0	3.450	2.339	FA	125,638	0	12/09/2019	02/13/2023
94974B-FP-0	Wells Fargo & Co NT CORPORATE	LS			1FE	6,461,513	128.8400	7,267,579	5,641,000	6,387,392	0	(17,401)	0	0	5.375	4.465	MN	49,692	303,204	12/07/2015	11/02/2043
94974B-FR-6	Wells Fargo & Co NT CORPORATE	LS			1FE	16,097,749	101.1400	16,308,367	16,125,000	16,120,309	0	4,125	0	0	3.000	3.027	JJ	213,656	483,750	01/16/2014	01/22/2021
94974B-GE-4	Wells Fargo & Co NT CORPORATE	LS			1FE	3,385,299	117.8900	3,790,078	3,215,000	3,370,287	0	(3,434)	0	0	4.650	4.330	MN	23,670	149,498	04/27/2015	11/04/2044
94974B-GK-0	Wells Fargo & Co NT CORPORATE	LS			1FE	39,823,883	113.5000	46,258,255	40,755,000	39,884,802	0	17,407	0	0	3.900	4.033	MN	264,908	1,589,445	04/12/2019	05/01/2045
94974B-GL-8	Wells Fargo & Co NT CORPORATE				1FE	9,647,326	109.5100	9,637,176	8,800,000	9,628,555	0	(18,771)	0	0	4.300	2.903	JJ	167,127	0	10/22/2019	07/22/2027
94974B-GM-6	Wells Fargo & Co NT CORPORATE				1FE	11,493,560	100.3900	11,544,339	11,500,000	11,499,139	0	1,336	0	0	2.600	2.612	JJ	132,058	299,000	07/15/2015	07/22/2020
94980V-AG-3	WELLS FARGO & CO CORPORATE				1FE	11,473,658	132.8600	12,044,702	9,066,000	11,253,836	0	(91,367)	0	0	5.950	3.957	FA	187,301	539,427	07/05/2017	08/26/2036
94988J-5R-4	WELLS FARGO BANK NA BANK NOTE			2	1FE	10,697,535	104.7800	11,227,006	10,715,000	10,701,743	0	3,294	0	0	3.550	3.586	FA	144,757	380,383	08/07/2018	08/14/2023
94988J-5T-0	WELLS FARGO BANK NA BANK NOTE			2	1FE	14,998,350	102.9600	15,443,377	15,000,000	14,998,398	0	522	0	0	3.625	3.629	AO	104,219	542,240	10/16/2018	10/22/2021
95000U-2C-6	WELLS FARGO & COMPANY CORPORATE	LS		2	1FE	9,981,900	105.7600	10,576,262	10,000,000	9,984,839	0	2,939	0	0	3.750	3.790	JJ	163,542	187,500	01/16/2019	01/24/2024
95000U-2D-4	WELLS FARGO & COMPANY CORPORATE			2	1FE	2,295,906	111.7100	2,569,366	2,300,000	2,296,167	0	261	0	0	4.150	4.172	JJ	41,627	47,725	01/16/2019	01/24/2029
95000U-2F-9	WELLS FARGO & COMPANY CORP FLOATER	LS		2	1FE	35,448,900	103.7200	36,302,994	35,000,000	35,423,302	0	(25,598)	0	0	3.196	2.982	JD	43,501	559,300	08/28/2019	06/17/2027
95000U-2G-7	WELLS FARGO & COMPANY CORP FLOATER			2	1FE	4,484,880	100.7600	4,534,405	4,500,000	4,485,101	0	221	0	0	2.879	2.929	AO	21,952	0	11/05/2019	10/30/2030
955306-C*-4	West Pharmaceutical Svcs, Inc. Senior No				2	17,070,000	106.3300	18,150,568	17,070,000	17,070,000	0	0	0	0	4.020	4.020	JJ	335,482	686,214	07/05/2012	07/05/2027
95583#-AC-5	West Shore Pipe Line Company Senior Note				2	15,000,000	104.9300	15,739,056	15,000,000	15,000,000	0	0	0	0	4.110	4.110	MJSD	34,250	616,500	12/11/2014	12/11/2024
95709T-AH-3	Westar Energy Inc CORPORATE			2	1FE	12,515,579	111.2700	13,836,860	12,435,000	12,502,085	0	(2,303)	0	0	4.125	4.084	MS	170,981	512,944	11/19/2015	03/01/2042
95709T-AJ-9	Westar Energy Inc CORPORATE			2	1FE	23,888,201	111.3100	26,779,804	24,059,000	23,902,368	0	3,284	0	0	4.100	4.142	AO	246,605	986,419	03/13/2019	04/01/2043
95709T-AK-6	Westar Energy Inc CORPORATE			2	1FE	24,347,994	115.2300	26,979,119	23,414,000	24,288,987	0	(23,021)	0	0	4.625	4.361	MS	360,966	1,082,898	08/28/2018	09/01/2043
95709T-AL-4	Westar Energy Inc CORPORATE			2	1FE	1,174,988	103.4000	1,214,975	1,175,000	1,174,982	0	0	0	0	3.250	3.250	JD	3,182	38,188	11/05/2015	12/01/2025
95709T-AM-2	Westar Energy Inc CORPORATE			2	1FE	12,700,625	114.9400	13,477,692	11,726,000	12,646,770	0	(17,742)	0	0	4.250	3.758	JD	41,530	466,905	10/22/2019	12/01/2045
95709T-AN-0	Westar Energy Inc CORPORATE			2	1FE	11,415,891	100.3300	11,449,689	11,412,000	11,441,399	0	8,136	0	0	2.550	2.500	JJ	145,503	47,481	12/09/2019	07/01/2026
95709T-AP-5	Westar Energy Inc CORPORATE			2	1FE	5,713,833	103.3400	5,942,296	5,750,000	5,720,625	0	3,529	0	0	3.100	3.179	AO	44,563	178,250	01/12/2018	04/01/2027
95709T-AQ-3	Westar Energy Inc CORPORATE			2	1FE	1,239,075	98.4200	1,230,200	1,250,000	1,239,121	0	46	0	0	3.250	3.296	MS	14,896	0	08/12/2019	09/01/2049
957674-AD-6	WESTERN ATLAS INC DEBENTURES				1FE	9,746,800	122.7000	12,270,043	10,000,000	9,912,682	0	15,279	0	0	8.550	8.789	JD	38,000	855,000	08/19/1994	06/15/2024
95906#-AQ-4	Western Oilfields Supply Co. Senior Note			4	3	6,300,000	103.4400	6,516,522	6,300,000	6,300,000	0	0	0	0	4.350	4.373	FMAN	33,495	274,050	05/17/2013	05/19/2025
95906#-AR-2	Western Oilfields Supply Co. Senior Note			4	3	7,662,857	102.5500	7,857,947	7,662,857	7,662,857	0	0	0	0	4.130	4.150	MJSD	25,494	316,476	09/02/2015	09/02/2025
961548-AY-0	WESTROCK MWV LLC DEBENTURES	LS			2FE	24,122,179	137.8700	30,703,007	22,270,000	23,433,685	0	(66,361)	0	0	7.950	7.256	FA	668,842	1,770,465	08/16/2002	02/15/2031
962166-AT-1	WEYERHAEUSER COMPANY CORPORATE				2FE	6,417,730	126.6000	6,962,731	5,500,000	5,868,964	0	(59,429)	0	0	8.500	6.900	JJ	215,569	467,500	03/29/2006	01/15/2025
962166-AU-8	WEYERHAEUSER COMPANY DEBENTURES				2FE	8,486,714	123.0700	9,230,489	7,500,000	7,859,892	0	(56,036)	0	0	7.950	6.835	MS	175,563	596,250	09/25/2000	03/15/2025
962166-AW-4	WEYERHAEUSER COMPANY DEBENTURES				2FE	3,849,597	126.6100	4,951,551	3,911,000	3,881,246	0	2,743	0	0	6.950	7.077	AO	67,954	271,815	10/07/1997	10/01/2027
962166-BR-4	WEYERHAEUSER COMPANY DEBENTURES				2FE	9,921,923	138.2200	12,543,790	9,075,000	9,701,134	0	(36,010)	0	0	7.375	6.512	MS	197,066	669,281	04/27/2015	03/15/2032
96301#-AD-2	Wheeler Machinery Co. Senior Unsecured N			4	3YE	1,080,000	103.0300	1,112,749	1,080,000	1,080,000	0	0	0	0	4.150	4.150	JJ	21,290	44,820	01/10/2018	01/10/2030
96301#-AE-0	Wheeler Machinery Co. Senior Unsecured N				2IF	3,550,000	103.5800	3,676,975	3,550,000	3,550,000	0	0	0	0	4.330	4.330	FA	58,497	0	08/14/2019	08/14/2031
96301#-AF-7	Wheeler Machinery Co. Senior Unsecured				2IF	5,300,000	105.0300	5,566,464	5,300,000	5,300,000	0	0	0	0	4.630	4.630	FA	93,385	0	08/14/2019	08/14/2034
96316#-AC-7	Wheeling Power Company Senior Unsecured				1	7,625,000	104.0900	7,936,937	7,625,000	7,625,000	0	0	0	0	3.700	3.700	JD	23,510	282,125	06/01/2015	06/01/2025
96354#-AA-4	White Castle System, Inc. Senior Secured			4	3YE	9,500,000	104.6900	9,945,759	9,500,000	9,500,000	0	0	0	0	5.970	6.013	FMAN	80,346	567,150	08/14/2013	07/10/2023
96354#-AB-2	White Castle System, Inc. Senior Secured			4	3YE	6,873,600	102.2300	7,026,985	6,873,600	6,873,600	0	0	0	0	4.950	4.980	MJSD	15,122	340,243	12/15/2017	12/15/2027
96608#-AA-8	Whitestone REIT Op Part LP Senior Unsecu			4	2IF	2,950,000	106.8600	3,152,454	2,950,000	2,950,000	0	0	0	0	5.090	5.121	MJSD	3,754	112,616	03/22/2019	03/22/2029
96811X-AA-2	Wildflower Energy, LP Senior Note			4	2	3,053,328	103.0200	3,124,129	3,032,675	3,036,632	0	(1,962)	0	0	6.090	5.997	MJSD	513	184,690	12/01/2010	09/30/2021
96926D-AU-4	WILLIAM LYON HOMES INC CORPORATE			2	4FE	3,750,000	104.5000	3,918,753	3,750,000	3,750,012	0	12	0	0	6.000	5.978	MS	75,000	112,500	08/12/2019	09/01/2023
969457-BG-4	WILLIAMS COS INC NOTES				2FE	7,665,000	109.0100	7,630,798	7,000,000	7,108,186	0	(59,870)	0	0	7.875	6.868	MS	183,750	551,250	03/07/2006	09/01/2021
96957-BM-1	WILLIAMS COS INC CORP	LS			2FE	1,125,000	143.5500	1,435,481	1,000,000	1,088,028	0	(4,259)	0	0	8.750	7.626	MS	25,764	87,500	11/08/2006	03/15/2032
96949L-AC-9	WILLIAMS PRTNRS CORPORATE	LS		2	2FE	4,877,074	111.1700	5,669,885	5,100,000	4,883,600	0	1,008	0	0	5.100	5.349	MS	76,585	260,100	05/31/2017	09/15/2045
96949L-AE-5	WILLIAMS PRTNRS CORPORATE			2	2FE	1,582,289	109.6500	1,743,506	1,590,000	1,582,394	0	122	0	0	4.850	4.881	MS	25,705	77,115	02/26/2018	03/01/2048
96950F-AD-6	WILLIAMS PRTNRS CORPORATE				2FE	2,498,580	100.6100	2,515,329	2,500,000	2,499,556	0	(63)	0	0	5.250	5.256	MS	38,646	131,250	06/29/2010	03/15/2020
96950F-AF-1	WILLIAMS PRTNRS CORPORATE				2FE	2,731,846	123.8300	2,872,921	2,320,000	2,711,642	0	(10,996)	0	0	6.300	4.969	AO	30,856	146,160	02/14/2018	04/15/2040
96950F-AK-0	WILLIAMS PRTNRS CORPORATE	LS		2	2FE	5,870,547	118.5900	6,470,180	5,456,000	5,848,497	0	(8,403)	0	0	5.800	5.261	MN	40,435	316,448	03/31/2017	11/15/2043
96950F-AN-4	WILLIAMS PRTNRS CORPORATE	LS		2	2FE	23,778,117	112.5400	25,437,356	22,604,000	23,721,726	0	(24,737)	0	0	5.400	5.037	MS	396,700	1,220,616	12/21/2017	03/04/2044
96950F-AP-9	WILLIAMS PRTNRS CORPORATE			2	2FE	3,015,120	108.0700	3,242,115	3,000,000	3,014,460	0	(303)	0	0	4.900	4.866	JJ	67,783	147,000	05/31/2017	01/15/2045
97313*-AB-4	WinCo Hldgs Inc/ WinCo Foods 2010-B Seni			4	1	10,666,667	100.4900	10,718,873	10,666,667	10,666,667	0	0	0	0	3.750	3.767	JAJO	84,444	400,000	10/15/2010	10/15/2020
97314*-AA-5	Winco Foods, LLC Sr. Unsecured			4	1	18,290,000	100.9400	18,462,650	18,290,000	18,290,000	0	0	0	0	3.000	3.011	JAJO	115,837	548,700	07/01/2016	04/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
97314*-AB-3	Winco Foods, LLC Sr. Unsecured			4	1	45,800,000	100.9400	46,232,332	45,800,000	45,800,000	0	0	0	0	3.000	3.011	JAJO	290,067	1,374,000	04/28/2017	04/15/2028
97424*-AA-2	Winmark Corporation Senior Secured Note			4	3YE	5,088,000	103.4500	5,263,329	5,088,000	5,088,000	0	0	0	0	5.500	5.536	FMAN	36,535	279,840	05/14/2015	05/14/2025
97651#-AE-4	Winwholesale, Inc Senior Note			4	2	6,010,714	102.8500	6,182,124	6,010,714	6,010,714	0	0	0	0	4.510	4.509	FA	105,421	271,083	02/11/2014	02/11/2024
976656-BW-7	WISCONSIN ELEC POWER NOTES				1FE	9,353,475	128.8400	10,237,255	7,946,000	9,042,595	0	(59,808)	0	0	5.625	4.260	MN	57,112	446,963	04/04/2014	05/15/2033
976656-BZ-0	WISCONSIN ELEC POWER CORPORATE	LS			1FE	5,492,570	131.6300	7,239,466	5,500,000	5,494,325	0	182	0	0	5.700	5.709	JD	26,125	313,500	11/03/2006	12/01/2036
976656-CE-6	WISCONSIN ELEC POWER CORPORATE			2	1FE	12,605,579	100.9400	14,112,821	13,982,000	12,757,211	0	30,654	0	0	3.650	4.248	JD	22,682	510,343	11/12/2015	12/15/2042
976656-CG-1	WISCONSIN ELEC POWER CORPORATE			2	1FE	15,783,654	110.7400	17,109,146	15,450,000	15,754,257	0	(7,433)	0	0	4.250	4.119	JD	54,719	656,625	01/25/2016	06/01/2044
976656-CJ-5	WISCONSIN ELEC POWER CORPORATE			2	1FE	23,284,791	113.0700	26,085,034	23,070,000	23,269,362	0	(4,466)	0	0	4.300	4.243	JD	44,089	992,010	06/29/2017	12/15/2045
976657-AG-1	WEC ENERGY GROUP INC BONDS				2FE	9,945,700	125.5100	12,551,019	10,000,000	9,963,089	0	1,693	0	0	6.200	6.240	AO	155,000	620,000	03/17/2003	04/01/2033
976826-BE-6	WISCONSIN PWR & LT CO CORPORATE	LS			1FE	10,489,490	137.0000	11,682,026	8,527,000	10,231,438	0	(61,737)	0	0	6.375	4.689	FA	205,359	543,596	07/30/2018	08/15/2037
976826-BF-3	WISCONSIN PWR & LT CO CORPORATE				1FE	16,989,830	148.4700	19,301,525	13,000,000	16,271,513	0	(98,540)	0	0	7.600	5.441	AO	247,000	988,000	01/20/2011	10/01/2038
976826-BK-2	WISCONSIN PWR & LT CO CORPORATE			2	1FE	4,941,650	108.6600	5,432,811	5,000,000	4,946,722	0	1,203	0	0	4.100	4.169	AO	43,278	205,000	06/02/2015	10/15/2044
976843-BE-1	WISCONSIN PUBLIC SERVICE CORPORATE				1FE	24,912,750	125.1500	31,287,981	25,000,000	24,933,535	0	2,271	0	0	5.550	5.574	JD	115,625	1,387,500	12/05/2006	12/01/2036
976843-BH-4	WISCONSIN PUBLIC SERVICE CORPORATE				1FE	7,384,934	105.1100	8,506,860	8,093,000	7,460,916	0	16,109	0	0	3.671	4.205	JD	24,758	297,094	12/19/2016	12/01/2042
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE			2	1FE	30,273,869	122.0500	35,830,639	29,358,000	30,223,118	0	(20,315)	0	0	4.752	4.547	MN	232,515	1,395,092	08/29/2018	11/01/2044
976843-BM-3	WISCONSIN PUBLIC SERVICE CORPORATE			2	1FE	4,404,929	99.9700	4,408,833	4,410,000	4,404,857	0	(72)	0	0	3.300	3.306	MS	55,382	0	08/07/2019	09/01/2049
97806*-AA-0	Wolverine Power Cooperative Series A Sen			4	1	6,555,555	128.3800	8,415,830	6,555,555	6,555,555	0	0	0	0	7.250	7.359	MON	39,606	475,278	08/04/2009	08/01/2039
97806*-AB-8	Wolverine Power Cooperative Series B Sen			4	1	11,915,688	117.5100	12,769,221	10,866,668	11,754,896	0	(34,508)	0	0	5.780	4.713	MON	52,341	628,093	03/15/2016	12/01/2039
980745-G#-4	Woodward, Inc. Senior Unsecured Note				2	1,000,000	107.9100	1,079,124	1,000,000	1,000,000	0	0	0	0	4.610	4.610	MN	3,970	46,100	05/31/2018	05/30/2033
98180#-AA-0	Worthington Armstrong Venture Senior Not				2	9,371,812	103.8100	9,674,482	9,319,764	9,338,973	0	(9,200)	0	0	4.900	4.791	MJSD	10,148	456,668	04/01/2016	12/23/2021
98180#-AC-6	Worthington Armstrong Venture Senior Uns				2	26,450,000	110.2700	29,166,440	26,450,000	26,450,000	0	0	0	0	4.790	4.790	JAJO	253,391	1,266,955	10/19/2018	10/19/2028
981811-C*-1	Worthington Industries Inc. Senior Note				2	33,746,602	105.6200	35,591,541	33,699,354	33,727,447	0	(5,400)	0	0	4.600	4.606	FMAN	219,607	1,550,170	04/01/2016	08/12/2024
98259@-AC-4	Wurth Group of North America Senior Note				1	28,925,129	102.9600	29,398,994	28,553,000	28,824,011	0	(101,117)	0	0	4.480	3.902	MS	351,773	960,714	05/01/2019	09/22/2021
983024-AF-7	WYETH CORPORATE				1FE	7,839,513	117.2000	8,734,571	7,453,000	7,582,078	0	(27,267)	0	0	6.450	5.964	FA	200,299	480,719	10/16/2006	02/01/2024
983024-AG-5	WYETH CORPORATE				1FE	3,438,097	140.3400	3,999,818	2,850,000	3,304,185	0	(22,317)	0	0	6.500	4.907	FA	77,188	185,250	04/27/2015	02/01/2034
983024-AL-4	WYETH CORPORATE				1FE	31,718,834	136.3000	38,617,993	28,332,000	31,009,251	0	(118,336)	0	0	6.000	5.089	FA	642,192	1,699,920	04/27/2015	02/15/2036
983024-AN-0	WYETH CORPORATE				1FE	13,101,819	136.3500	17,493,994	12,830,000	13,070,460	0	(10,391)	0	0	5.950	5.758	AO	190,846	763,385	04/27/2015	04/01/2037
983130-AU-9	WYNN LAS VEGAS CORPORATE	LS		2	4FE	2,632,500	104.8400	3,066,486	2,925,000	2,805,921	0	30,822	0	0	4.250	5.575	MN	10,705	124,313	06/24/2013	05/30/2023
98330#-AA-9	Wyoming Machinery Company Senior Note			4	2	0	0.0000	0	0	0	0	0	0	0	6.310	0.000	JD	0	14,195	12/01/2019	12/31/2020
98385X-AJ-5	XTO ENERGY INC CORPORATE				1FE	9,470,250	135.1800	13,518,404	10,000,000	9,597,167	0	13,610	0	0	6.100	6.504	AO	152,500	610,000	07/28/2006	04/01/2036
98385X-AM-8	XTO ENERGY INC CORPORATE				1FE	15,879,750	146.7600	22,014,216	15,000,000	15,689,462	0	(21,472)	0	0	6.750	6.310	FA	421,875	1,012,500	10/25/2007	08/01/2037
98389B-AH-3	XCEL ENERGY INC. CORPORATE				2FE	14,968,850	135.7100	20,356,144	15,000,000	14,977,442	0	744	0	0	6.500	6.515	JJ	487,500	975,000	07/24/2006	07/01/2036
98419M-AB-6	XYLEM INC/NY CORPORATE				2FE	13,715,391	104.8300	13,627,887	13,000,000	13,152,982	0	(83,969)	0	0	4.875	4.164	AO	158,438	633,750	07/26/2012	10/01/2021
98954#-AA-4	Ziegler Inc Senior Note				3	1,000,000	101.2900	1,012,909	1,000,000	1,000,000	0	0	0	0	3.850	3.850	AO	7,914	38,500	04/22/2014	04/19/2021
98954#-AC-0	Ziegler Inc Senior Note				3	1,000,000	108.1800	1,081,768	1,000,000	1,000,000	0	0	0	0	4.660	4.660	AO	9,579	46,600	04/22/2014	04/17/2026
98978V-AH-6	ZOETIS INC CORP	LS		2	2FE	7,172,778	119.4200	8,359,087	7,000,000	7,169,831	0	(4,585)	0	0	4.700	4.523	FA	137,083	329,000	08/30/2018	02/01/2043
98978V-AM-5	ZOETIS INC CORPORATE			2	2FE	139,171	108.5500	151,976	140,000	139,199	0	16	0	0	3.950	3.984	MS	1,674	5,530	09/05/2017	09/12/2047
98978V-AP-8	ZOETIS INC CORPORATE	LS		2	2FE	4,290,644	116.6900	5,006,076	4,290,000	4,290,494	0	(12)	0	0	4.450	4.449	FA	69,468	190,905	08/30/2018	08/20/2048
D08238-AA-7	ALSCO Berufskleidungs Ser GMBH Senior Un			4	1	29,786,667	101.8300	32,029,291	31,453,935	31,453,935	0	0	0	(578,640)	1.470	1.472	JAJO	80,915	461,518	04/28/2015	04/28/2025
G0235#-AA-4	Alsco Linen Services Limited Senior Unse			4	1	54,895,000	102.3600	55,424,636	54,149,033	54,149,033	0	0	0	2,090,752	2.670	2.669	MN	144,578	1,396,886	05/25/2018	05/25/2028
G9500*-AA-7	Waypoint Asset Funding 8 LLC Senior Secu			4	6Z	2	0.0000	0	3,973,124	0	809	0	0	0	4.410	262.372	AO	0	0	09/25/2015	10/17/2022
Q5657#-AA-1	Loram Pty Ltd. Sr. Unsecured			4	2Z	40,434,984	99.3700	41,968,323	42,234,431	42,234,431	0	0	0	1,799,447	2.830	2.839	FMAN	209,166	0	10/28/2019	08/15/2029
00889Y-AB-7	AIMCO REALTY INVESTORS LP CORP FOREIGN		A	2	1FE	70,516	103.0200	71,503	69,404	69,404	0	0	0	3,509	3.043	3.041	JD	179	2,044	11/21/2017	06/01/2028
00889Y-AC-5	AIMCO REALTY INVESTORS LP Corp Foreign		A	2	1FE	113,580	105.2900	121,790	115,674	115,674	0	0	0	5,848	3.367	3.365	JD	330	3,703	12/04/2018	06/01/2027
00889Y-AD-3	AIMCO REALTY INVESTORS LP CORPORATE		A	2	1FE	151,587	100.4200	154,875	154,232	156,281	0	(72)	0	4,767	2.712	2.545	JD	355	1,902	08/15/2019	06/01/2029
012873-AH-8	ENCANA CORP NOTES		A		2FE	6,132,460	127.5000	6,406,913	5,025,000	5,696,976	0	(42,710)	0	0	8.125	6.380	MS	120,216	408,281	07/23/2004	09/15/2030
012873-AK-1	ENCANA CORP CORP FOREIGN	LS	A		2FE	5,569,200	122.4600	6,122,908	5,000,000	5,377,251	0	(20,759)	0	0	7.375	6.452	MN	61,458	368,750	10/16/2006	11/01/2031
013047-AB-1	ALBERTA POWERLINE LP DISCOUNT NOTE		A		1FE	23,847	113.2700	25,965	22,923	22,923	0	0	0	1,159	4.065	4.065	JD	79	903	09/28/2017	12/01/2053
013047-AD-7	ALBERTA POWERLINE LP DISCOUNT NOTE		A		1FE	24,066	113.1200	26,169	23,135	23,135	0	0	0	1,170	4.065	4.065	MS	314	919	09/28/2017	03/01/2054
013716-AN-5	RIO TINTO ALCAN INC CORP FOREIGN		A		1FE	10,232,280	131.5700	11,841,522	9,000,000	9,682,460	0	(56,857)	0	0	7.250	6.124	MN	108,750	652,500	02/23/2006	11/01/2028
013716-AQ-8	RIO TINTO ALCAN INC DEBENTURES		A		1FE	14,043,677	140.2600	19,100,163	13,618,000	13,885,130	0	(16,270)	0	0	7.250	6.987	MS	290,706	987,305	12/15/2005	03/15/2031
013716-AU-9	RIO TINTO ALCAN INC CORP FOREIGN	LS	A		1FE	14,674,609	135.7400	19,545,862	14,400,000	14,596,004	0	(9,192)	0	0	6.125	5.977	JD	39,200	882,000	04/27/2015	12/15/2033
013716-AW-5	RIO TINTO ALCAN INC CORP FOREIGN	LS	A		1FE	2,902,414	126.2600	3,914,103	3,100,000	2,953,798	0	5,444	0	0	5.750	6.227	JD	14,854	178,250	06/14/2006	06/01/2035
01626P-AG-1	ALIMENTATION COUCHE-TARD INC CORP FOREIG	LS	A	2	2FE	4,736,928	106.8800	5,031,947	4,708,000	4,736,683	0	(245)	0	0	4.500	4.461	JJ	91,218	105,930	06/19/2019	07/26/2047
019456-AE-2	ALLIED PPTYS REAL ESTATE INVT DISCOUNT N		A	2	2FE	37,608	99.5800	38,396	38,558	38,558	0	0	0	950	3.113	3.111	AO	279	0	10/02/2019	04/08/2027
06366R-JJ-5	BANK OF MONTREAL CORP FOREIGN	LS	A	2	1FE	27,336,625	101.8800	28,684,147	28,156,000	27,873,471	0	92,895	0	0	2.550	2.917	MN	109,691	717,978	12/13/2013	11/06/2022
06367T-4X-5	BANK OF MONTREAL CORP FRGN FLOATER		A		1FE	42,850,000	100.3600	43,002,693	42,850,000	42,850,000	0	0	0	0	2.461	2.808	JAJO	228,472	1,300,189	04/10/2018	04/13/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06367T-7J-3	BANK OF MONTREAL CORP FRGN FLOATER		A		1FE	100,000,000	100.1400	100,138,664	100,000,000	100,000,000	0	0	0	0	2.341	2.679	JAJO	507,191	2,912,613	07/10/2018	07/13/2020
06368B-5B-0	BANK OF MONTREAL DISCOUNT NOTE		A		1FE	220,733	99.0800	221,572	223,636	223,548	0	6	0	2,809	2.280	2.289	JJ	2,161	0	07/25/2019	07/29/2024
06368B-TX-6	BANK OF MONTREAL CORP FOREIGN		A		1FE	127,218	105.5300	130,205	123,385	128,300	0	(48)	0	4,600	3.190	2.638	MS	1,311	1,611	11/25/2019	03/01/2028
06369Z-CD-4	BANK OF MONTREAL Corp Foreign		A	2	2FE	66,954	100.3800	69,669	69,404	69,404	0	0	0	3,509	2.570	2.568	JD	151	1,726	05/24/2017	06/01/2027
06370R-T9-0	BANK OF MONTREAL (CHICAGO BRAN CERTIFICA		A		1FE	50,000,000	100.0300	50,014,000	50,000,000	50,000,000	0	0	0	0	1.890	2.740	JAJO	171,986	298,597	07/26/2019	07/27/2020
064149-C8-8	BANK OF NOVA SCOTIA CORP FOREIGN		A		1FE	16,004,222	102.4600	15,578,907	15,205,000	15,323,024	0	(111,312)	0	0	4.375	3.600	JJ	310,435	665,219	07/02/2013	01/13/2021
064151-AR-4	BANK OF NOVA SCOTIA Corp Foreign		A	2	2FE	166,570	100.3900	174,182	173,511	172,957	0	215	0	8,739	2.580	3.085	MS	1,144	4,365	08/25/2015	03/30/2027
064151-S9-5	BANK OF NOVA SCOTIA DISCOUNT NOTE		A		1FE	81,482	104.8700	80,869	77,116	77,089	0	1	0	3,897	3.100	3.102	FA	996	2,354	01/31/2018	02/02/2028
06415E-LY-9	BANK OF NOVA SCOTIA DISCOUNT NOTE		A	2	2FE	173,513	104.2800	184,948	177,366	177,366	0	0	0	3,854	3.900	3.787	JJ	3,139	3,417	01/11/2019	01/18/2029
06415E-UC-7	BANK OF NOVA SCOTIA CORPORATE		A	2	2FE	136,591	99.9300	138,706	138,809	138,809	0	0	0	2,217	2.836	2.836	JJ	1,963	0	06/25/2019	07/03/2029
06415E-XV-2	BANK OF NOVA SCOTIA CORP FOR		A		1FE	135,622	99.8200	138,566	138,809	138,799	0	(2)	0	3,179	2.490	2.491	MS	950	0	09/19/2019	09/23/2024
067901-AA-6	BARRICK GOLD CORP BOND		A		2FE	596,984	114.4800	699,493	611,000	600,984	0	407	0	0	5.800	5.967	MN	4,528	35,438	01/18/2006	11/15/2034
067901-AH-1	BARRICK GOLD CORP CORP FOREIGN		A		2FE	23,820,282	120.1300	25,827,098	21,500,000	23,506,408	0	(51,149)	0	0	5.250	4.576	AO	282,188	1,128,750	01/01/2013	04/01/2042
07329V-AP-5	BCIMC REALTY		A	2	1FE	100,889	102.2500	99,354	97,166	97,136	0	5	0	4,910	2.840	2.846	JD	219	2,673	05/29/2015	06/03/2025
07329V-AR-1	BCIMC REALTY DISCOUNT NOTE		A	2	1FE	115,234	103.2000	119,380	115,674	118,352	0	(33)	0	4,400	3.000	2.631	MS	882	1,579	11/25/2019	03/31/2027
0778FP-AA-7	BELL TELEPHONE COMPANY OF CANA CORP FORE	LS	A	2	2FE	29,126,800	115.6500	33,826,940	29,250,000	29,129,058	0	2,068	0	0	4.464	4.490	AO	326,430	1,305,720	09/11/2018	04/01/2048
07813Z-BZ-6	BELL CANADA LTD DISCOUNT NOTE		A	2	2FE	88,544	103.1100	91,443	88,683	88,579	0	17	0	4,477	3.350	3.374	MS	901	2,899	03/07/2018	03/12/2025
07813Z-CA-0	BELL CANADA LTD Corp Foreign		A	2	2FE	155,684	105.6300	162,910	154,232	158,712	0	(36)	0	6,204	3.800	3.391	FA	2,130	3,159	11/25/2019	08/21/2028
07813Z-CB-8	BELL CANADA LTD CORP FOREIGN		A	2	2FE	51,878	100.3500	54,172	53,981	53,883	0	12	0	1,993	2.750	2.788	JJ	945	0	05/08/2019	01/29/2025
097751-AY-7	BOMBARDIER INC NT CORP FOREIGN		A		4FE	69,870	103.4400	70,337	68,000	68,530	0	(223)	0	0	5.750	5.366	MS	1,151	3,910	01/01/2013	03/15/2022
09784Y-B*-8	Bonavista Energy Corporation Series B Se		A		3	12,500,000	95.5700	11,946,352	12,500,000	12,500,000	0	0	0	0	4.370	4.370	MN	89,524	546,250	11/02/2010	11/02/2020
09784Y-C*-7	Bonavista Energy Corporation Senior Note		A		3	7,100,000	78.9500	5,605,225	7,100,000	7,100,000	0	0	0	0	3.800	3.800	AO	49,463	269,800	04/25/2013	04/25/2025
105486-AA-2	Brantgate General Partner 1 Debt in a Pr		A	4	2YE	86,912,352	101.7600	87,561,003	86,044,401	86,044,401	0	0	0	4,350,100	3.670	3.687	MJSD	8,772	3,112,375	12/20/2017	06/30/2035
11283Y-AA-8	BROOKFIELD RESIDENTIAL PROPERT CORPORATE	LS	A	2	4FE	1,003,900	101.5900	1,015,862	1,000,000	1,000,606	0	(1,159)	0	0	6.125	6.000	JJ	30,625	61,250	12/02/2016	07/01/2022
12201P-AB-2	BURLINGTON RESOURCES COMPANY GUARNT		A		1FE	17,596,815	141.6900	22,991,394	16,227,000	17,107,850	0	(50,506)	0	0	7.200	6.520	FA	441,374	1,168,344	04/27/2015	08/15/2031
124765-E*-5	CAE, Inc. Senior Note		A	4	2PL	1,057,000	101.9000	1,077,028	1,057,000	1,057,000	0	0	0	0	3.597	3.596	JJ	18,799	38,020	12/27/2012	12/27/2027
124765-H*-2	CAE, Inc. Senior Unsecured Note		A		2Z	24,835,000	111.2800	27,636,938	24,835,000	24,835,000	0	0	0	0	4.900	4.900	JD	84,508	0	12/06/2019	12/06/2034
12657Z-BG-7	CU INC CORP FOREIGN		A	2	1FE	122,841	116.0400	143,179	123,385	123,385	0	0	0	6,238	3.964	3.964	JJ	2,100	4,797	07/22/2015	07/27/2045
136069-YW-5	CANADIAN IMPERIAL BANK CORP FRGN		A	2	2FE	247,928	102.5800	261,037	254,482	253,736	0	(555)	0	12,842	3.450	3.273	AO	2,135	8,539	06/25/2018	04/04/2028
13607G-CJ-1	CANADIAN IMPERIAL BANK DISCOUNT NOTE		A	2	2FE	128,025	100.4200	131,653	131,097	131,181	0	89	0	3,068	3.000	3.113	JD	140	1,910	06/12/2019	06/19/2029
13607G-FB-5	CANADIAN IMPERIAL BANK CORP FOREIGN		A		1FE	218,217	99.2200	221,892	223,636	223,636	0	0	0	5,419	2.350	2.350	FA	1,809	0	08/26/2019	08/28/2024
136375-BD-3	CANADIAN NATL RAILWAY NT NOTES		A		1FE	7,475,750	132.7900	9,295,682	7,000,000	7,252,776	0	(21,752)	0	0	6.900	6.345	JJ	222,717	483,000	06/25/2004	07/15/2028
136375-BE-1	CANADIAN NATL RAILWAY NT NOTES		A		1FE	21,288,453	142.1600	25,979,328	18,275,000	20,715,885	0	(94,483)	0	0	6.712	5.448	JJ	565,607	1,226,618	03/12/2014	07/15/2036
136375-BL-5	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	36,561,610	139.8200	40,942,358	29,283,000	34,949,403	0	(275,009)	0	0	6.250	4.424	FA	762,578	1,830,188	07/01/2013	08/01/2034
136375-BN-1	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	6,323,827	139.1800	7,063,372	5,075,000	6,106,347	0	(41,966)	0	0	6.200	4.442	JD	26,221	314,650	04/27/2015	06/01/2036
136375-BQ-4	CANADIAN NATL RAILWAY NT CORP FOREIGN	LS	A		1FE	27,083,362	144.6900	30,247,901	20,905,000	25,964,202	0	(184,991)	0	0	6.375	4.397	MN	170,289	1,332,694	12/07/2015	11/15/2037
136375-BV-3	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1FE	4,613,773	101.5900	4,744,269	4,670,000	4,657,714	0	5,993	0	0	2.850	2.989	JD	5,915	133,095	11/10/2011	12/15/2021
136375-BW-1	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1FE	8,237,268	103.6800	9,849,988	9,500,000	8,393,720	0	27,516	0	0	3.500	4.300	MN	42,486	332,500	01/19/2016	11/15/2042
136375-BZ-4	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1FE	8,024,530	118.5600	8,874,475	7,485,000	7,977,560	0	(12,477)	0	0	4.500	4.061	MN	50,524	336,825	01/05/2016	11/07/2043
136375-CK-6	CANADIAN NATL RAILWAY NT CORP FOREIGN	LS	A	2	1FE	15,481,484	103.2500	18,249,290	17,675,000	15,541,541	0	43,224	0	0	3.200	3.926	FA	234,096	565,600	11/28/2018	08/02/2046
136375-CP-5	CANADIAN NATL RAILWAY NT CORP FOREIGN	LS	A	2	1FE	15,112,730	110.4700	17,675,208	16,000,000	15,134,142	0	16,490	0	0	3.650	3.971	FA	240,089	584,000	11/27/2018	02/03/2048
136375-CT-7	CANADIAN NATL RAILWAY NT CORPORATE		A	2	1FE	135,960	109.7900	152,403	138,809	137,690	0	15	0	1,714	3.600	3.645	FA	1,993	2,440	02/05/2019	02/08/2049
136375-CV-2	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1FE	23,302,976	123.9000	26,230,423	21,170,000	23,275,742	0	(27,093)	0	0	4.450	3.870	JJ	421,312	662,062	04/12/2019	01/20/2049
136440-AL-8	CANADIAN PAC LTD CANADA DEBENTURES		A		2FE	14,209,910	111.1200	14,445,417	13,000,000	13,159,456	0	(92,396)	0	0	9.450	8.592	FA	511,875	1,228,500	11/20/1997	08/01/2021
13645R-AE-4	Canadian Pacific Railway Co NOTES		A		2FE	13,255,170	125.4500	16,936,030	13,500,000	13,337,249	0	7,867	0	0	5.750	5.881	MS	228,563	776,250	07/21/2004	03/15/2033
13645R-AQ-7	Canadian Pacific Railway Co CORP FOREIGN		A		2FE	13,412,619	133.0800	14,639,292	11,000,000	13,074,342	0	(54,864)	0	0	5.750	4.404	JJ	291,653	632,500	01/01/2013	01/15/2042
137576-A*-5	Canfor Corporation Senior Unsecured		A	4	2YE	3,860,000	106.1600	4,097,893	3,860,000	3,860,000	0	0	0	0	4.400	4.400	AO	41,988	169,840	10/02/2015	10/02/2025
14042M-AA-0	Capital Power Corporation Senior Unsecur		A		2	94,405,624	100.3400	95,573,648	95,246,484	95,246,484	0	0	0	4,815,324	3.850	3.851	MS	926,934	3,575,454	09/13/2016	09/14/2026
15135U-AF-6	CENOVUS ENERGY INC CORP FOREIGN		A		2FE	1,745,863	127.2800	1,790,874	1,407,000	1,708,645	0	(8,685)	0	0	6.750	5.030	MN	12,135	94,973	04/27/2015	11/15/2039
17039A-AP-1	CHOICE PROPERTIES REAL ESTATE CORP FOREI		A	2	2FE	74,220	101.2400	78,069	77,116	77,116	0	0	0	2,896	3.532	3.528	JD	156	1,336	05/28/2019	06/11/2029
18914L-AA-8	CLOVER LP DISCOUNT NOTE		A		2FE	30,439	104.5700	31,917	30,523	30,523	0	0	0	1,543	4.216	4.216	MS	327	1,174	10/17/2018	03/31/2034
18914L-AB-6	CLOVER LP DISCOUNT NOTE		A		2FE	30,283	104.6500	31,778	30,367	30,367	0	0	0	1,535	4.216	4.216	JD	4	1,275	10/17/2018	06/30/2034
20825U-AC-8	CONOCO FUNDING CO COMPANY GUARNT		A		1FE	20,278,689	142.2700	25,360,191	17,825,000	19,380,685	0	(87,643)	0	0	7.250	6.194	AO	272,822	1,292,313	01/28/2010	10/15/2031
20825V-AB-8	CONOCOPHILLIPS CANADA CORP PUBLIC		A		1FE	11,298,769	134.5200	11,837,912	8,800,000	10,792,442	0	(81,371)	0	0	5.950	4.074	AO	110,538	523,600	01/01/2013	10/15/2036
21053Z-AW-4	CONSUMERS GAS CO LTD CORP FOREIGN		A		1FE	447,081	124.4000	585,200	470,407	445,190	0	2,245	0	22,302	6.100	6.928	MN	3,371	27,889	09/27/2007	05/19/2028
22576C-D@-7	Crescent Point Energy Corp Senior Note		A		2	1,000,000	102.0800	1,020,852	1,000,000	1,000,000	0	0	0	0	4.000	3.999	MN	4,333	40,000	05/22/2012	05/23/2022
22576C-F#-3	Crescent Point Energy Corp Senior Note		A		2	21,000,000	102.3100	21,484,509	21,000,000	21,000,000	0	0	0	0	3.750	3.750	JD	24,063	787,500	06/24/2014	06/20/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22576C-G*-6	Crescent Point Energy Corp Senior Unsecu		A		2	24,000,000	103.9400	24,945,234	24,000,000	24,000,000	0	0	0	0	4.080	4.080	AO	187,680	979,200	04/22/2015	04/22/2025
22576C-H#-1	Crescent Point Energy Corp Senior Unsecu		A		2	42,700,000	104.9400	44,811,512	42,700,000	42,700,000	0	0	0	0	4.300	4.300	AO	408,022	1,836,100	04/11/2018	04/11/2025
22576C-H*-5	Crescent Point Energy Corp Senior Unsecu		A		2	40,000,000	103.0300	41,210,466	40,000,000	40,000,000	0	0	0	0	4.120	4.120	AO	366,222	1,648,000	04/11/2018	04/11/2023
23384N-BL-0	DAIMLER CANADA FINANCE CORP FOREIGN		A		1FE	52,154	100.7800	54,404	53,981	53,971	0	0	0	1,818	2.970	2.974	MS	485	785	03/06/2019	03/13/2024
23384N-BP-1	DAIMLER CANADA FINANCE DISCOUNT NOTE		A		1FE	67,643	99.4800	69,041	69,404	69,398	0	(1)	0	1,755	2.540	2.542	FA	637	0	08/14/2019	08/21/2023
292505-AD-6	ENCANA CORPORATION CORP FOREIGN	LS	A		2FE	25,713,273	117.9300	28,691,810	24,330,000	25,312,536	0	(41,307)	0	0	6.500	6.081	FA	597,437	1,581,450	09/12/2007	08/15/2034
292505-AE-4	ENCANA CORPORATION CORP FOREIGN	LS	A		2FE	7,382,026	118.6600	8,144,740	6,864,000	7,269,848	0	(12,624)	0	0	6.625	6.073	FA	171,791	454,740	10/25/2007	08/15/2037
29250Z-AX-6	ENBRIDGE PIPELINES INC CORPORATE		A	2	2FE	60,957	105.2200	64,916	61,693	61,895	0	(17)	0	955	3.520	3.475	FA	783	1,050	02/28/2019	02/22/2029
29251Z-BS-5	ENBRIDGE INC CORP FOREIGN		A	2	2FE	37,706	98.6900	38,051	38,558	38,530	0	(2)	0	826	2.990	2.996	AO	284	0	10/01/2019	10/03/2029
29260Z-AA-4	ENBRIDGE GAS INC CORP FOREIGN		A	2	1FE	120,767	98.6600	121,726	123,385	123,836	0	(15)	0	3,084	2.370	2.325	FA	1,158	0	11/25/2019	08/09/2029
292766-A#-9	Enerplus Corporation Senior Note		A	4	2	8,965,000	102.5300	9,191,977	8,965,000	8,965,000	0	0	0	0	4.400	4.399	MN	50,403	394,460	05/15/2012	05/15/2024
318069-A*-2	Finning International Inc Senior Note		A		2FE	8,240,952	102.3200	8,185,774	8,000,000	8,061,465	0	(28,455)	0	0	3.980	3.587	JJ	143,280	318,400	01/01/2013	01/19/2022
318071-AF-4	FINNING INTL INC CORP FOREIGN		A	2	2FE	74,761	98.1200	75,662	77,116	76,581	0	7	0	1,813	2.626	2.740	FA	775	0	11/25/2019	08/14/2026
31943B-BZ-2	FIRST CAPITAL REALTY DISCOUNT NOTE		A	2	2FE	38,203	99.7400	38,460	38,558	38,558	0	0	0	355	3.456	3.451	JJ	590	0	07/11/2019	01/22/2027
34527A-BT-6	FORD CR CANADA CO GTD CORP FOREIGN		A		2FE	53,490	98.8700	53,373	53,981	53,981	0	0	0	2,729	2.710	2.710	FA	524	1,433	02/15/2017	02/23/2022
34527A-BV-1	FORD CR CANADA CO GTD DISCOUNT NOTE		A		2FE	164,697	99.7200	153,802	154,232	154,232	0	0	0	7,797	3.349	3.349	MS	1,472	5,043	09/12/2017	09/19/2022
34527A-CA-6	FORD CR CANADA CO GTD CORP Foreign		A		2FE	124,021	100.1000	123,509	123,385	123,385	0	0	0	6,238	3.742	3.742	MN	681	4,488	05/01/2018	05/08/2023
34957Z-AX-2	FORTISALBERTA INC DISCOUNT NOTE		A	2	1FE	76,852	112.3500	86,639	77,116	77,116	0	0	0	3,899	3.734	3.734	MS	826	2,807	09/13/2018	09/18/2048
34958Z-AC-7	FORTISBC INC CORPORATE		A	2	2FE	71,529	115.5800	71,303	61,693	61,652	0	1	0	3,117	4.000	4.004	AO	438	2,413	10/07/2014	10/28/2044
35085Z-BU-9	407 INTL INC CORP FOREIGN		A	2	1FE	164,441	112.0300	172,782	154,232	168,685	0	(24)	0	4,268	3.670	3.162	MS	1,788	986	12/03/2019	03/08/2049
386435-AA-9	GRAND RENEWABLE SOLAR LP DISCOUNT NOTE		A		2FE	26,006	102.2800	26,833	26,233	26,233	0	0	0	1,326	3.926	3.926	JJ	431	1,017	05/31/2016	01/31/2035
39071#-AA-6	Great Lakes Pwr Tranmission LP CDN SER 1		A	4	1PL	14,290,530	109.8200	16,435,365	14,965,522	14,965,522	0	0	0	756,604	6.600	6.599	JD	41,155	966,001	03/12/2008	06/16/2023
390730-AJ-8	Great Lakes Power Limited Senior Secured		A	4	1PL	4,684,044	101.4900	4,100,605	4,040,541	4,040,541	0	0	0	204,275	3.770	3.772	JD	6,347	148,978	03/24/2014	06/16/2023
390730-AK-5	Great Lakes Power Limited Senior Subordi		A	4	2PL	16,091,543	104.9900	14,573,427	13,880,856	13,880,856	0	0	0	701,767	4.960	4.960	JD	28,687	673,348	03/24/2014	06/16/2023
39138C-AH-9	GREAT-WEST LIFECO INC GREAT-WEST LIFECO		A	2	1FE	47,216	105.4300	48,781	46,270	46,270	0	0	0	2,339	3.337	3.334	FA	532	1,513	02/26/2018	02/28/2028
39191Z-AY-5	GREATER TORONTO AIRPORTS AUTHO CORP		A		1FE	147,181	127.1000	147,024	115,674	150,816	0	(85)	0	3,721	4.530	2.687	JD	422	0	12/03/2019	12/02/2041
41754W-AQ-4	Harvest Operations Corp CORP FOREIGN		A		1FE	1,264,211	100.2400	1,894,621	1,890,000	1,689,019	0	137,448	0	0	2.330	11.449	AO	9,419	44,037	06/16/2016	04/14/2021
438121-AS-4	HONDA CANADA FINANCE CORP FOREIGN		A		1FE	77,607	104.0900	80,267	77,116	77,116	0	0	0	3,899	3.444	3.444	MN	283	2,574	05/15/2018	05/23/2025
438121-AV-7	HONDA CANADA FINANCE CORP FOREIGN		A		1FE	81,642	99.8700	84,716	84,827	84,827	0	0	0	3,186	2.500	2.500	JD	162	1,039	05/28/2019	06/04/2024
448055-AP-8	HUSKY ENERGY INC CORP FOREIGN	LS	A	2	2FE	3,460,311	107.8000	3,557,415	3,300,000	3,453,844	0	(6,467)	0	0	4.400	3.785	AO	30,653	84,700	07/18/2019	04/15/2029
453258-AP-0	VALE INCO LTD BONDS		A		2FE	6,240,500	123.3700	10,998,232	8,915,000	6,507,918	0	82,707	0	0	7.200	10.538	MS	188,998	641,880	08/25/2004	09/15/2032
455870-AD-7	INDUSTRIAL ALLIANCE INS & FINL DISCOUNT		A	2	1FE	60,780	102.6300	63,313	61,693	62,401	0	107	0	3,151	3.300	3.635	MS	604	1,986	09/13/2016	09/15/2028
45868C-A#-6	Interfor Corporation Senior Secured Note		A	4	2	3,050,000	108.9900	3,324,249	3,050,000	3,050,000	0	0	0	0	4.950	4.980	FMAN	19,711	150,975	08/14/2018	08/14/2029
45868C-A@-8	Interfor Corporation Senior Secured Note		A	4	2	16,000,000	103.7500	16,599,627	16,000,000	16,000,000	0	0	0	0	4.170	4.191	MJSD	9,267	667,200	03/16/2015	03/26/2026
496676-AA-5	KINGSTON SOLAR LP		A	4	2FE	59,490	100.5700	61,056	60,713	60,713	0	0	0	3,069	3.571	3.569	JJ	907	2,141	10/06/2016	07/31/2035
539481-AL-5	Loblaw Companies Limited DISCOUNT NOTE		A	2	2FE	82,819	105.2800	89,307	84,827	84,827	0	0	0	4,289	3.918	3.916	JD	200	3,252	11/29/2018	06/10/2024
552704-AB-4	MEG ENERGY CORP CORP FOREIGN		A	2	4FE	34,220	100.3500	58,201	58,000	44,079	0	3,230	0	0	6.375	14.119	JJ	1,551	3,698	01/01/2013	01/30/2023
554783-AK-6	WEYERHAEUSER CO LTD CORP FOREIGN		A		2FE	4,141,150	123.3100	4,672,267	3,789,000	3,949,139	0	(20,502)	0	0	7.700	6.841	FA	110,218	291,753	01/12/2006	02/15/2026
56501R-AG-1	MANULIFE FINANCIAL CORP CORP Foreign		A	2	2FE	77,754	102.5200	79,063	77,116	77,116	0	0	0	3,899	3.317	3.317	MN	370	2,485	05/07/2018	05/09/2028
63306A-GD-2	NATIONAL BK CDA MONTREAL QUE CORP FOREIG		A		1FE	91,390	100.1300	92,658	92,539	92,539	0	0	0	1,149	2.545	2.545	JJ	1,107	0	07/09/2019	07/12/2024
655422-AV-5	XSTRATA CANADA CORP CORP FOREIGN		A		2FE	4,548,510	114.2100	5,139,594	4,500,000	4,535,050	0	(1,339)	0	0	6.200	6.121	JD	12,400	279,000	06/03/2005	06/15/2035
663307-AD-8	NORTHWEST REDWATER DISCOUNT NOTE		A	2	2FE	157,054	104.7500	169,639	161,943	157,997	0	101	0	7,531	3.700	3.858	FA	2,133	5,310	05/15/2019	02/23/2043
663307-AE-6	NORTHWEST REDWATER DISCOUNT NOTE		A	2	2FE	10,603	102.9700	11,911	11,567	11,183	0	51	0	565	3.200	3.797	AO	70	361	03/08/2016	04/24/2026
663307-AF-3	NORTHWEST REDWATER DISCOUNT NOTE		A	2	2FE	134,444	110.0600	161,257	146,520	146,200	0	25	0	7,392	4.250	4.278	JD	527	6,026	01/26/2016	06/01/2029
663307-AG-1	NORTHWEST REDWATER DISCOUNT NOTE		A	2	2FE	217,108	118.5800	256,036	215,924	226,295	0	(437)	0	11,465	4.750	4.334	JD	869	9,926	05/31/2018	06/01/2037
663307-AL-0	NORTHWEST REDWATER DISCOUNT NOTE		A	2	2FE	29,322	99.9900	30,842	30,846	30,784	0	7	0	1,556	2.800	2.830	JD	73	836	05/16/2017	06/01/2027
663307-AM-8	NORTHWEST REDWATER DISCOUNT NOTE		A	2	2FE	73,448	104.4300	80,531	77,116	77,069	0	2	0	3,896	3.650	3.655	JD	238	2,724	05/16/2017	06/01/2035
66509C-AA-8	Northern Courier Pipeline LP DISCOUNT NO		A		5GI	81,783	99.8400	82,587	82,720	82,720	0	0	0	937	3.365	3.365	JD	8	1,274	07/10/2019	06/30/2042
000000-00-0	Northern Courier Pipeline LP Senior Secu			4	1Z	34,844,889	99.7800	35,172,552	35,249,296	35,249,296	0	0	0	404,408	3.365	3.362	JD	3,250	542,699	07/17/2019	06/30/2042
66651T-AA-7	NORTHLAND POWER SOLAR CORP FOREIGN		A	4	1FE	26,992	105.4800	24,741	23,455	23,457	0	(1)	0	1,186	4.397	4.392	JD	3	1,027	10/03/2014	06/30/2032
669771-AS-6	TRANSCANADA CORP DEBENTURES		A		2FE	8,331,120	115.4000	8,078,210	7,000,000	7,349,812	0	(94,778)	0	0	7.875	6.150	AO	137,813	551,250	07/01/2004	04/01/2023
66980C-AA-6	Nouvelle Autoroute 30 Fin Inc. Senior Se		A	4	2FE	22,976,520	106.2400	24,551,382	23,110,295	23,110,295	0	0	0	1,168,375	4.115	4.115	JD	2,642	950,720	06/14/2018	06/30/2042
66980C-AC-2	Nouvelle Autoroute 30 Fin Inc. Corp Fore		A		2FE	15,259	105.3100	16,119	15,306	15,306	0	0	0	774	3.750	3.747	MS	146	287	06/05/2018	03/31/2033
66980C-AD-0	Nouvelle Autoroute 30 Fin Inc. Cor Forei		A		2FE	15,063	104.9200	15,853	15,109	15,109	0	0	0	764	3.742	3.742	JD	2	563	06/05/2018	12/31/2032
67077M-AD-0	NUTRIEN LTD CORP FOREIGN		A	2	2FE	664,274	101.9100	713,365	700,000	672,227	0	4,685	0	0	3.000	3.841	AO	5,250	21,000	04/10/2018	04/01/2025
67077M-AF-5	NUTRIEN LTD CORP FOREIGN		A		2FE	8,218,156	121.6500	9,420,813	7,744,000	8,188,811	0	(17,396)	0	0	5.875	5.336	JD	37,913	454,960	04/10/2018	12/01/2036
67077M-AP-3	NUTRIEN LTD CORP FOREIGN		A		2FE	9,960,634	131.9300	13,193,206	10,000,000	9,962,649	0	1,137	0	0	7.125	7.163	MN	75,208	712,500	04/10/2018	05/23/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
67077M-AQ-1	NUTRIEN LTD CORP FOREIGN		A	2	2FE	6,931,584	123.8200	7,274,587	5,875,000	6,883,894	0	(28,343)	0	0	6.125	4.801	JJ	165,928	359,844	04/10/2018	01/15/2041
67077M-AR-9	NUTRIEN LTD CORP FOREIGN		A	2	2FE	12,519,083	112.5500	14,563,391	12,940,000	12,533,980	0	8,644	0	0	4.900	5.130	JD	52,838	634,060	04/10/2018	06/01/2043
67077M-AS-7	NUTRIEN LTD CORP FOREIGN		A	2	2FE	3,112,643	118.7300	3,282,966	2,765,000	3,109,241	0	(3,403)	0	0	5.250	4.414	JJ	66,936	0	07/22/2019	01/15/2045
67077M-AT-5	NUTRIEN LTD CORP FOREIGN	LS	A	2	2FE	11,560,304	110.2500	12,457,902	11,300,000	11,542,969	0	(17,335)	0	0	4.200	3.913	AO	118,650	237,300	04/01/2019	04/01/2029
67077M-AU-2	NUTRIEN LTD CORP FOREIGN	LS	A	2	2FE	52,305,210	118.6600	59,054,186	49,768,000	52,273,009	0	(32,202)	0	0	5.000	4.678	AO	622,100	1,244,200	04/16/2019	04/01/2049
68214W-AQ-1	OMERS REALTY CORP DISCOUNT NOTE		A	2	1FE	150,043	104.7800	153,517	146,520	146,319	0	20	0	7,396	3.244	3.261	AO	1,159	4,623	05/29/2018	10/04/2027
68214W-AR-9	OMERS REALTY CORP Public Foreign		A	2	1FE	38,819	104.5900	40,327	38,558	38,865	0	(53)	0	1,967	3.331	3.160	JD	95	1,253	05/29/2018	06/05/2025
68214W-AS-7	OMERS REALTY CORP DISCOUNT NOTE		A	2	1FE	81,440	108.6600	83,795	77,116	82,786	0	(46)	0	2,718	3.628	2.781	JD	207	1,782	11/25/2019	06/05/2030
698900-AG-2	ENCANA CORP PANCANADIAN ENERGY CORP		A		2FE	11,284,900	121.0400	12,104,342	10,000,000	10,815,473	0	(45,605)	0	0	7.200	6.215	MN	120,000	720,000	07/20/2004	11/01/2031
70632Z-AK-7	PEMBINA PIPELINE CORP Corp Foreign		A	2	2FE	146,252	105.6500	154,792	146,520	149,575	0	(310)	0	7,570	4.020	3.711	MS	1,545	5,729	06/25/2018	03/27/2028
70632Z-AP-6	PEMBINA PIPELINE CORP DISCOUNT NOTE		A		2FE	75,990	100.1100	77,202	77,116	77,107	0	(2)	0	1,119	2.560	2.561	JD	168	422	09/09/2019	06/01/2023
70706P-A#-1	Pengrowth Energy Corporation Senior Note		A		5	5,802,777	96.0500	5,477,900	5,702,989	5,777,485	0	(10,179)	0	0	6.170	5.862	AO	71,352	351,874	10/12/2017	10/18/2024
70706P-B*-4	Pengrowth Energy Corporation Senior Secu		A		5Z	9,761,110	89.4200	9,355,193	10,461,551	10,400,973	0	183,795	0	420,436	5.450	7.898	AO	115,615	557,566	11/16/2018	01/31/2020
707886-C*-6	Penn West Petroleum Ltd. Series G Senior		A		4	4,045,602	100.8600	4,080,456	4,045,602	4,045,602	0	0	0	0	6.900	6.400	MN	24,813	282,462	05/29/2008	05/29/2020
707886-G*-2	Penn West Petroleum Ltd. Series S Sr Gtd		A		4	2,912,833	100.3300	2,922,388	2,912,833	2,912,833	0	0	0	0	6.350	5.850	MS	53,948	184,439	03/16/2010	03/16/2020
707887-A#-2	Penn West Petroleum Ltd New Series Y Sr		A		4	4,841,776	100.6800	4,874,755	4,841,776	4,841,776	0	0	0	0	5.480	4.980	JD	21,374	269,499	12/02/2010	12/02/2022
707887-A@-4	Penn West Petroleum Ltd New Series X Sr		A		4	11,405,360	100.3400	11,444,515	11,405,360	11,405,360	0	0	0	0	5.380	4.880	JD	49,430	623,430	12/02/2010	12/02/2020
707887-C#-0	Penn West Petroleum Ltd New Senior Note		A		4	1,470,334	100.2600	1,474,196	1,470,334	1,470,334	0	0	0	0	5.290	4.790	MN	6,698	79,006	11/30/2011	11/30/2021
716442-AH-1	PETRO CANADA BONDS		A		1FE	3,424,839	123.6200	4,573,998	3,700,000	3,517,177	0	8,631	0	0	5.350	5.884	JJ	91,277	197,950	01/23/2004	07/15/2033
71644E-AB-8	PETRO CANADA DEBENTURES		A		2FE	56,320,177	112.3000	57,442,357	51,150,000	51,972,170	0	(419,118)	0	0	9.250	8.249	AO	998,846	4,731,375	07/21/2004	10/15/2021
71644E-AF-9	PETRO CANADA DEBENTURES		A		1FE	1,147,780	129.2300	1,292,261	1,000,000	1,080,062	0	(6,731)	0	0	7.000	5.830	MN	8,944	70,000	08/15/2005	11/15/2028
71644E-AG-7	PETRO CANADA NOTES		A		1FE	1,994,080	129.9600	2,599,255	2,000,000	1,995,650	0	163	0	0	5.950	5.971	MN	15,206	119,000	12/15/2005	05/15/2035
71644E-AJ-1	PETRO CANADA CORP FOREIGN		A		1FE	14,142,395	142.6300	14,800,705	10,377,000	13,483,586	0	(107,996)	0	0	6.800	4.406	MN	90,165	705,636	04/27/2015	05/15/2038
717046-A@-5	Peyto Exploration & Dev Corp Senior Note		A		3	41,312,731	104.8400	32,898,671	31,380,790	31,380,790	0	0	0	1,586,501	4.880	4.880	MS	489,192	1,493,390	09/06/2012	09/06/2022
717046-B#-2	Peyto Exploration & Dev Corp Senior Unse		A		3	36,403,408	102.4100	38,127,932	37,230,152	37,230,152	0	0	0	1,882,224	3.700	3.700	AO	256,371	1,345,000	10/24/2016	10/24/2023
717046-C#-1	Peyto Exploration & Dev Corp Senior Unse		A		3	17,160,579	106.5600	18,493,603	17,355,774	17,355,774	0	0	0	195,195	4.390	4.390	JJ	376,726	377,610	01/03/2019	01/03/2026
717046-C*-5	Peyto Exploration & Dev Corp Senior Unse		A		3	7,873,729	104.7000	8,166,783	7,800,563	7,800,563	0	0	0	394,369	3.950	3.950	JJ	153,205	299,113	01/02/2018	01/04/2028
724155-AB-2	PIP6 Courier Holdings LP Sr. Secured		A	4	2Z	2,094,233	101.3200	2,170,610	2,142,279	2,142,279	0	0	0	48,046	4.166	4.184	FMAN	8,778	0	11/26/2019	02/15/2042
725906-AH-4	PLACER DOME INC TOPR DEBENTURES		A		2FE	2,022,268	118.5700	2,371,378	2,000,000	2,014,854	0	(718)	0	0	6.375	6.290	MS	42,500	127,500	07/21/2004	03/01/2033
725906-AN-1	PLACER DOME INC TOPR CORP FOREIGN		A		2FE	104,855	130.0300	156,040	120,000	106,306	0	433	0	0	6.450	7.710	AO	1,634	7,740	04/01/2016	10/15/2035
74819R-AP-1	QUEBECOR MEDIA INC SR NT CORP FOREIGN	LS	A		3FE	1,860,000	108.9800	2,179,597	2,000,000	1,944,522	0	15,770	0	0	5.750	6.764	JD	5,111	115,000	08/20/2013	01/15/2023
75585R-QZ-1	REAL ESTATE ASSET LIQUIDITY TR DISCOUNT		A		1FE	37,399	98.2300	37,875	38,558	38,555	0	0	0	1,157	3.017	3.032	MON	97	571	06/14/2019	06/12/2054
763169-C*-8	Richardson International Ltd. Senior Not		A		2PL	5,144,096	107.5300	5,194,619	4,831,000	5,017,265	0	(27,143)	0	0	4.750	4.016	JD	8,287	229,473	12/03/2014	12/18/2025
766910-BD-4	RIOCAN REAL ESTATE INVST CORP FOREIGN		A	2	2FE	40,543	101.9900	39,327	38,558	38,556	0	158	0	1,934	3.209	3.209	MS	318	1,207	01/29/2018	09/29/2023
766910-BE-2	RIOCAN REAL ESTATE INVST DISCOUNT NOTE		A	2	2FE	37,567	98.4900	37,975	38,558	38,558	0	0	0	991	2.576	2.571	FA	383	0	08/07/2019	02/12/2025
775109-AW-1	ROGERS COMMUN INC. CORP FOREIGN		A	2	2FE	1,312,962	102.6300	1,349,575	1,315,000	1,314,247	0	210	0	0	3.000	3.018	MS	11,616	39,450	02/28/2013	03/15/2023
775109-AX-9	ROGERS COMMUN INC. CORP FOREIGN		A	2	2FE	8,173,024	112.0200	9,112,549	8,135,000	8,167,569	0	(840)	0	0	4.500	4.471	MS	107,789	366,075	03/01/2013	03/15/2043
775109-AZ-4	ROGERS COMMUN INC. CORP FOREIGN		A	2	2FE	5,040,550	126.3900	6,319,685	5,000,000	5,036,389	0	(780)	0	0	5.450	5.394	AO	68,125	272,500	12/12/2013	10/01/2043
775109-BB-6	ROGERS COMMUN INC. CORP FOREIGN		A	2	2FE	2,169,726	121.5000	2,381,306	1,960,000	2,150,106	0	(4,524)	0	0	5.000	4.340	MS	28,856	98,000	04/27/2015	03/15/2044
775109-BG-5	ROGERS COMMUN INC. CORP FOREIGN	LS	A	2	2FE	2,296,094	110.8800	2,561,318	2,310,000	2,296,465	0	241	0	0	4.300	4.336	FA	37,525	99,330	02/05/2018	02/15/2048
775109-BJ-9	ROGERS COMMUN INC.		A	2	2FE	151,701	101.5000	156,539	154,232	156,225	0	(13)	0	4,537	3.250	3.083	MN	840	1,119	11/25/2019	05/01/2029
780086-QY-3	ROYAL BANK OF CANADA DISCOUNT NOTE		A		1FE	133,425	99.5100	134,290	134,953	134,953	0	0	0	1,528	2.352	2.352	JJ	1,591	0	06/27/2019	07/02/2024
780086-RA-4	ROYAL BANK OF CANADA DISCOUNT NOTE		A	2	1FE	137,499	99.6800	138,364	138,809	138,809	0	0	0	1,310	2.800	2.797	JJ	1,690	0	07/18/2019	07/25/2029
780086-RF-3	ROYAL BANK OF CANADA CORP FOR		A		1FE	114,811	100.4600	116,208	115,674	115,674	0	0	0	863	2.609	2.609	MN	511	0	10/28/2019	11/01/2024
780086-RN-6	ROYAL BANK OF CANADA Corp Foreign		A	2	1FE	174,869	100.0600	177,472	177,366	177,352	0	2	0	2,481	2.880	2.914	JD	126	0	12/16/2019	12/23/2029
78012K-KU-0	ROYAL BANK OF CANADA CORP FOREIGN		A		1FE	17,979,840	100.6800	18,122,120	18,000,000	17,995,427	0	4,127	0	0	2.500	2.524	JJ	202,500	450,000	01/11/2016	01/19/2021
78012K-ZG-5	ROYAL BANK OF CANADA CORP FOREIGN	LS	A		1FE	9,892,400	101.8500	10,185,029	10,000,000	9,924,984	0	32,584	0	0	2.750	3.124	FA	114,583	275,000	01/16/2019	02/01/2022
78012U-QH-1	ROYAL BANK OF CANADA (NEW YORK CERTIFICA		A		1FE	35,000,000	99.9900	34,995,100	35,000,000	35,000,000	0	0	0	0	1.945	2.624	MON	41,604	337,069	07/12/2019	08/10/2020
78013X-KH-0	ROYAL BANK OF CANADA CORP FRGN FLOATER		A		1FE	100,000,000	100.3000	100,303,335	100,000,000	100,000,000	0	0	0	0	2.326	2.749	JAJO	406,963	2,959,026	04/24/2018	04/30/2021
78015K-7C-2	ROYAL BANK OF CANADA CORP FOREIGN		A		1FE	22,835,035	100.4000	22,973,824	22,882,000	22,835,497	0	462	0	0	2.250	2.294	MN	95,818	0	12/06/2019	11/01/2024
80685X-AA-9	SCHLUMBERGER FINANCE CANADA LT CORP FORE		A		1FE	18,577,494	100.1800	18,634,224	18,600,000	18,592,995	0	7,520	0	0	2.200	2.242	MN	46,603	409,200	11/14/2017	11/20/2020
80685X-AB-7	SCHLUMBERGER FINANCE CANADA LT CORP FORE	LS	A	2	1FE	6,557,460	101.6700	6,608,378	6,500,000	6,550,666	0	(6,794)	0	0	2.650	2.361	MN	19,617	86,125	07/29/2019	11/20/2022
82028K-AZ-4	SHAW COMMUNICATIONS INC CORP FOREIGN		A	2	2FE	83,034	99.9100	84,753	84,827	84,427	0	1	0	1,393	3.300	3.356	JD	176	0	12/05/2019	12/10/2029
86721Z-AP-4	SUNCOR ENERGY INC CORP FOREIGN		A	2	1FE	52,083	101.4200	54,745	53,981	53,858	0	5	0	1,769	3.100	3.128	MN	175	817	05/22/2019	05/24/2029
867224-AB-3	SUNCOR ENERGY INC CORP FOREIGN	LS	A	2	1FE	14,932,858	109.1700	17,085,700	15,650,000	14,949,092	0	12,637	0	0	4.000	4.275	MN	79,989	626,000	09/07/2018	11/15/2047
867229-AC-0	SUNCOR ENERGY INC NT NOTES		A		1FE	18,013,657	139.9100	24,652,755	17,620,000	17,913,918	0	(16,901)	0	0	7.150	6.934	FA	524,929	1,259,830	04/27/2015	02/01/2032
867229-AD-8	SUNCOR ENERGY INC NT CORP FOREIGN		A		1FE	7,476,331	130.4400	9,830,215	7,536,000	7,493,429	0	1,493	0	0	5.950	6.005	JD	37,366	448,392	04/27/2015	12/01/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
867229-AE-6	SUNCOR ENERGY INC NT CORP FOREIGN		A		1FE	25,896,416	139.0400	29,955,737	21,545,000	25,589,005	0	(144,918)	0	0	6.500	4.889	JD	62,241	1,400,425	01/23/2018	06/15/2038
86722T-AB-8	SUNCOR ENERGY INC. CORP FOREIGN	LS	A		1FE	10,242,234	144.4900	14,773,837	10,225,000	10,241,936	0	(929)	0	0	6.850	6.829	JD	58,368	700,413	04/27/2015	06/01/2039
87425E-AE-3	Talisman Energy Inc DEBENTURES		A		2FE	1,959,858	120.7800	2,212,607	1,832,000	1,903,814	0	(6,885)	0	0	7.250	6.596	AO	28,040	132,820	12/19/2008	10/15/2027
87425E-AK-9	Talisman Energy Inc CORPORATE		A		2FE	715,550	110.0100	1,122,110	1,020,000	734,769	0	5,788	0	0	6.250	9.519	FA	26,563	63,750	04/01/2016	02/01/2038
878742-AE-5	TECK RESOURCES LTD CORP FOREIGN		A		2FE	869,396	117.4500	1,033,537	880,000	872,099	0	285	0	0	6.125	6.214	AO	13,475	53,900	09/23/2005	10/01/2035
87971M-AR-4	TELUS CORP CORP FOREIGN		A	2	2FE	97,802	102.9700	79,408	77,116	76,925	0	51	0	3,876	3.350	3.412	AO	649	2,520	03/26/2013	04/01/2024
87971M-BC-6	TELUS CORP Corp Foreign		A	2	2FE	22,223	104.9700	24,284	23,135	23,016	0	16	0	1,163	3.750	3.843	MS	268	846	12/03/2015	03/10/2026
87971M-BG-7	TELUS CORP TELUS CORPORATION		A	2	2FE	94,004	104.1600	96,391	92,539	94,030	0	30	0	3,753	3.625	3.383	MS	1,118	1,913	11/25/2019	03/01/2028
87971M-BJ-1	TELUS CORP CORP FOREIGN		A	2	2FE	151,684	101.4900	156,527	154,232	155,945	0	7	0	4,255	3.300	3.155	MN	834	1,164	11/25/2019	05/02/2029
87971M-BL-6	TELUS CORP DISCOUNT NOTE		A	2	2FE	76,004	99.3600	76,623	77,116	77,019	0	1	0	1,014	2.750	2.771	JJ	1,060	0	06/26/2019	07/08/2026
87971M-BN-2	TELUS CORP COrp Foreign		A	2	2FE	113,096	99.7300	115,357	115,674	114,779	0	(479)	0	2,162	3.150	3.189	FA	647	0	12/11/2019	02/19/2030
87971M-BP-7	TELUS CORP CORP FOR		A	2	2Z	67,521	99.6000	69,127	69,404	68,471	0	(339)	0	1,290	3.950	3.998	FA	464	0	12/11/2019	02/16/2050
88078Z-AG-9	TERASEN GAS INC CORP FOREIGN		A		1FE	746,597	140.1700	756,672	539,811	598,358	0	(2,351)	0	30,769	5.800	4.897	MN	4,215	30,426	08/25/2010	05/13/2038
891102-AE-5	TOROMONT INDUSTRIES LTD DISCOUNT NOTE		A	2	2FE	39,457	105.3300	40,613	38,558	38,558	0	0	0	1,949	3.842	3.840	AO	268	1,448	10/24/2017	10/27/2027
891145-7R-9	TORONTO-DOMINION BANK/THE DISCOUNT NOTE		A	2	1FE	497,077	110.9100	521,723	470,407	495,601	0	(3,582)	0	25,208	4.859	3.863	MS	7,473	22,283	09/12/2016	03/04/2031
89114M-3H-8	TORONTO-DOMINION BANK (NEW YOR CERTIFICA		A		1FE	20,000,000	100.0000	20,000,800	20,000,000	20,000,000	0	0	0	0	2.032	2.070	MON	5,644	191,261	07/26/2019	07/27/2020
89114M-X8-5	TORONTO-DOMINION BANK (NEW YOR CERTIFICA		A		1FE	40,000,000	100.0000	39,998,000	40,000,000	40,000,000	0	0	0	0	1.887	2.064	MON	60,808	390,806	07/03/2019	07/06/2020
89114Q-BC-1	TORONTO-DOMINION BANK/THE CORP FOREIGN		A		1FE	24,946,250	100.5600	25,140,946	25,000,000	24,989,058	0	11,032	0	0	2.500	2.546	JD	29,514	625,000	12/07/2015	12/14/2020
89114Q-C2-2	TORONTO-DOMINION BANK/THE CORP FRGN FLOA		A		1FE	54,500,000	100.0900	54,549,461	54,500,000	54,500,000	0	0	0	0	2.168	2.583	MJSD	68,936	1,530,396	06/05/2018	06/11/2020
89114Q-CA-4	TORONTO-DOMINION BANK/THE CORP FOREIGN	LS	A		1FE	12,498,250	102.3800	12,797,934	12,500,000	12,498,329	0	79	0	0	2.650	2.653	JD	17,483	165,625	06/05/2019	06/12/2024
891160-QY-2	TORONTO DOMINION BK DISCOUNT NOTE		A	2	1FE	110,847	101.8800	109,998	107,962	107,962	0	0	0	5,458	3.224	3.221	JJ	1,513	3,421	07/18/2017	07/25/2029
891160-RP-0	TORONTO DOMINION BK DISCOUNT NOTE		A	2	1FE	166,837	103.4100	175,443	169,655	169,655	0	0	0	8,577	3.589	3.370	MS	1,823	5,946	09/05/2018	09/14/2028
89117F-NR-6	TORONTO-DOMINION BANK/THE		A		1FE	178,127	100.0300	185,132	185,078	185,078	0	0	0	6,951	2.496	2.496	JD	379	2,276	05/28/2019	12/02/2024
89117F-PG-8	TORONTO-DOMINION BANK/THE DISCOUNT NOTE		A	2	1FE	268,510	100.2200	278,228	277,617	277,724	0	200	0	9,014	3.060	3.180	JJ	4,398	0	06/18/2019	01/26/2032
892329-BJ-1	TOYOTA CREDIT CANADA INC CORP FOREIGN		A		1FE	60,019	100.8300	62,207	61,693	61,687	0	(1)	0	1,669	2.640	2.642	MS	427	798	03/20/2019	03/27/2024
893526-8Z-9	TRANS CANADA PIPELINES CORP FOREIGN	LS	A		2FE	1,733,971	150.3900	1,804,679	1,200,000	1,668,377	0	(15,223)	0	0	7.625	4.541	JJ	42,192	91,500	04/27/2015	01/15/2039
893526-DF-7	TRANS CANADA PIPELINES CORP FOREIGN		A		2FE	15,283,331	123.1700	18,089,688	14,687,000	15,155,612	0	(23,460)	0	0	5.600	5.266	MS	207,903	822,472	12/07/2015	03/31/2034
893526-DJ-9	TRANS CANADA PIPELINES CORP FOREIGN		A		2FE	16,601,798	132.4500	16,556,790	12,500,000	15,941,634	0	(106,160)	0	0	6.100	4.096	JD	63,542	762,500	01/01/2013	06/01/2040
89352H-AB-5	TRANS-CANADA PIPELINES CORP FOREIGN		A		2FE	4,882,833	123.9000	5,984,247	4,830,000	4,875,631	0	(1,969)	0	0	5.850	5.753	MS	83,197	282,555	04/27/2015	03/15/2036
89352H-AD-1	TRANS-CANADA PIPELINES CORP FOREIGN		A		2FE	19,995,932	130.5100	26,052,891	19,962,000	19,995,744	0	(1,740)	0	0	6.200	6.180	AO	261,280	1,237,644	04/27/2015	10/15/2037
89352H-AE-9	TRANS-CANADA PIPELINES CORP FOREIGN	LS	A		2FE	9,913,740	144.3300	13,826,709	9,580,000	9,866,086	0	(9,007)	0	0	7.250	6.944	FA	262,386	694,550	04/27/2015	08/15/2038
89352H-AK-5	TRANS-CANADA PIPELINES CORP FOREIGN	LS	A	2	2FE	9,937,100	105.4000	10,539,900	10,000,000	9,972,972	0	6,401	0	0	3.750	3.826	AO	78,125	375,000	10/02/2013	10/16/2023
89352H-AL-3	TRANS-CANADA PIPELINES CORP FOREIGN	LS	A	2	2FE	14,617,661	117.4200	17,175,584	14,627,000	14,618,675	0	(113)	0	0	5.000	5.002	AO	152,365	731,350	04/27/2015	10/16/2043
89352H-AM-1	TRANS-CANADA PIPELINES CORP FOREIGN		A	2	2FE	4,613,535	114.2600	5,195,344	4,547,000	4,601,181	0	(2,913)	0	0	4.625	4.505	MS	70,100	210,299	04/27/2015	03/01/2034
89353Z-BK-3	TRANS CANADA PIPELINES CORP FOREIGN		A		2FE	395,076	126.2800	584,314	462,695	402,850	0	3,398	0	20,057	6.500	8.285	JD	1,890	29,421	11/30/2007	12/09/2030
89353Z-BU-1	TRANS CANADA PIPELINES CORP FOREIGN		A		2FE	577,118	156.0200	529,393	339,310	459,573	0	(4,053)	0	22,554	8.050	5.116	FA	10,169	25,434	06/21/2019	02/17/2039
89353Z-BV-9	TRANS CANADA PIPELINES CORP FOREIGN		A		2FE	34,005	110.6200	34,123	30,846	34,189	0	(47)	0	230	4.550	3.815	MN	181	688	07/04/2019	11/15/2041
89353Z-CD-8	TRANS CANADA PIPELINES CORP FOREIGN		A	2	2FE	15,005	108.9300	16,800	15,423	15,417	0	(1)	0	413	4.340	4.342	AO	143	338	04/08/2019	10/15/2049
89353Z-CE-6	TRANS CANADA PIPELINES CORP Foreign		A	2	2FE	60,170	99.7200	61,522	61,693	61,516	0	3	0	1,343	3.000	3.034	MS	531	0	09/16/2019	09/18/2029
90664Z-AS-9	UNION GAS LTD MTN CORP FRGN		A		1FE	558,314	142.9400	562,188	393,291	445,660	0	(2,038)	0	22,980	6.050	4.948	MS	7,910	23,238	08/25/2010	09/02/2038
918423-AQ-7	VW CREDIT CANADA INC DISCOUNT NOTE		A		1FE	54,332	101.8900	55,000	53,981	53,937	0	12	0	2,726	3.250	3.276	MS	451	1,711	03/23/2018	03/29/2023
918423-AS-3	VW CREDIT CANADA INC DISCOUNT NOTE		A		1FE	15,238	103.1000	15,901	15,423	15,406	0	7	0	779	3.700	3.741	MN	75	555	11/08/2018	11/14/2022
918423-AW-4	VW CREDIT CANADA INC CORP FOR		A		1FE	82,727	100.0400	84,864	84,827	84,654	0	7	0	1,920	2.850	2.896	MS	644	0	09/20/2019	09/26/2024
952637-AA-4	WEST EDMONTON MALL PPTY DISCOUNT NOTE		A		1FE	135,355	103.4400	119,652	115,674	115,674	0	0	0	5,848	4.309	4.309	FA	1,910	4,885	02/04/2014	02/13/2024
96467A-A#-8	Whitecap Resources, Inc. Senior Secured		A		3	25,458,842	102.9500	25,658,928	24,923,848	24,923,848	0	0	0	1,260,061	3.900	3.900	JD	29,701	955,545	12/20/2017	12/20/2026
96467A-A*-2	Whitecap Resources, Inc. Senior Secured		A		3	105,175,492	100.7700	107,192,684	106,371,820	106,371,820	0	0	0	5,377,782	3.460	3.460	JJ	1,799,338	3,602,750	01/05/2017	01/05/2022
96467A-A@-0	Whitecap Resources, Inc. Senior Secured		A		3	10,454,092	101.3500	11,206,394	11,056,709	11,056,709	0	0	0	558,988	3.540	3.540	MN	33,705	378,783	05/31/2017	05/31/2024
C0445#-AM-8	ARC Resources Ltd. Senior Unsecured Note		A	4	2	21,929,871	101.9700	21,923,831	21,500,000	21,855,089	0	(74,782)	0	0	3.810	3.145	FA	291,253	409,575	06/03/2019	08/23/2024
C0557@-AA-0	Badger Daylighting LP Senior Note		A	4	2	11,597,000	101.4500	11,765,400	11,597,000	11,597,000	0	0	0	0	4.830	4.829	JJ	244,281	560,135	01/24/2014	01/24/2022
C1465*-AF-0	CGI Group Inc Senior Note		A		2	55,970,382	104.4900	58,117,459	55,620,000	55,892,757	0	(77,625)	0	0	4.990	4.721	JD	123,353	2,775,438	06/03/2019	12/15/2021
C1465*-AK-9	CGI Group Inc Senior Note		A	4	2	76,996,800	102.7200	78,218,633	76,146,429	76,977,186	0	(19,614)	0	0	3.740	3.306	MS	862,274	1,952,948	06/03/2019	09/12/2024
C2969@-AA-8	Des Moulins Wind Power, L.P. Senior Secu		A	4	2	9,469,462	115.8500	8,859,510	7,647,133	7,647,133	0	0	0	386,612	6.300	6.348	MJSD	1,338	474,835	06/28/2013	06/30/2033
C3298*-AA-0	Ag Growth Intl Inc - Hansen Senior Secur		A		3	5,424,837	104.9100	5,371,791	5,120,494	5,120,494	0	0	0	258,874	4.440	4.440	FMAN	24,630	221,743	05/22/2015	05/22/2025
C4111#-AF-8	Graymont Western Canada Inc Senior Note		A	4	2PL	7,829,231	105.4600	8,256,438	7,829,231	7,829,231	0	0	0	0	6.870	6.869	JJ	255,487	537,868	01/10/2008	01/10/2023
C4111@-AG-6	Graymont Western Canada Inc Senior Note		A	4	2PL	9,196,000	104.9200	9,648,220	9,196,000	9,196,000	0	0	0	0	4.700	4.699	JD	12,006	432,212	06/21/2012	06/21/2027
C4111@-AA-1	Great Lakes PWR LTD SUB BD SER 2		A		2PL	3,195,951	113.9000	3,882,298	3,408,521	3,408,521	0	0	0	172,323	7.800	7.800	JD	11,078	260,017	07/31/2003	06/16/2023
C4111@-AB-9	Great Lakes PWR LTD SR BD SER 2		A	4	1PL	31,439,166	110.7600	36,465,875	32,924,147	32,924,147	0	0	0	1,664,528	6.600	6.600	JD	90,541	2,125,202	06/16/2003	06/16/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
C4861#-AG-8	Irving Oil Limited Senior Note		A		2PL	5,000,000	100.6000	5,030,209	5,000,000	5,000,000	0	0	0	0	5.710	5.710	AO	66,617	285,500	04/07/2005	04/07/2020
C4861*-AD-9	Irving Oil Limited/Highlands Senior Note		A		2PL	2,000,000	102.9100	2,058,120	2,000,000	2,000,000	0	0	0	0	4.960	4.960	JD	827	99,200	12/28/2011	12/28/2021
C4861*-AF-4	Irving Oil Limited/Highlands Senior Note		A		2PL	2,140,000	105.5000	2,257,775	2,140,000	2,140,000	0	0	0	0	5.060	5.060	JD	902	108,284	12/28/2011	12/28/2023
C4861*-AL-1	Irving Oil Limited/Highlands Senior Note		A		2PL	15,022,229	106.7500	16,012,168	15,000,000	15,001,547	0	(961)	0	0	5.060	5.054	FA	301,492	759,000	03/15/2016	08/08/2025
C4861*-AN-7	Irving Oil Limited/Highlands Senior Unse		A		2PL	13,850,000	107.7000	14,916,450	13,850,000	13,850,000	0	0	0	0	5.060	5.060	AO	118,748	700,810	10/31/2018	10/31/2028
C4931*-AJ-2	Keyera Partnership Series F Senior GTD N		A		2	8,000,000	101.6400	8,130,891	8,000,000	8,000,000	0	0	0	0	5.140	5.140	MS	129,071	411,200	09/08/2010	09/08/2020
C4931*-AP-8	Keyera Partnership Senior Note		A		2	4,000,000	105.5700	4,222,960	4,000,000	4,000,000	0	0	0	0	4.190	4.190	JD	5,587	167,600	06/19/2012	06/19/2024
C4931*-AS-2	Keyera Partnership Senior Note		A		2	14,494,608	109.5600	12,669,261	11,563,271	11,563,271	0	0	0	584,598	4.920	4.920	AO	128,005	554,317	10/10/2013	10/10/2025
C4931*-AT-0	Keyera Partnership Senior Note		A		2	2,896,668	113.6700	2,626,736	2,310,856	2,310,856	0	0	0	116,829	5.090	5.090	AO	26,465	114,605	10/10/2013	10/10/2028
C4931*-AY-9	Keyera Partnership Senior Unsecured		A		2	23,155,295	101.8700	23,568,413	23,134,760	23,134,760	0	0	0	1,169,611	3.500	3.500	JD	33,738	791,908	06/16/2016	06/16/2023
C4931*-AZ-6	Keyera Partnership Senior Unsecured		A		2	8,425,295	105.9800	8,921,541	8,417,823	8,417,823	0	0	0	425,575	4.150	4.150	JD	14,556	341,657	06/16/2016	06/16/2026
C6574#-AB-2	North West Company, Inc. Senior Secured		A		2	13,916,224	100.9400	14,131,631	14,000,000	13,941,942	0	25,719	0	0	3.270	3.564	JD	19,075	457,800	05/01/2019	06/16/2021
C6574#-AD-8	North West Company, Inc. Senior Secured		A		2	31,240,188	103.1700	31,578,066	30,607,796	30,607,796	0	0	0	1,547,422	3.740	3.740	MS	302,082	1,113,899	09/26/2017	09/26/2029
C7051*-AA-8	GCT Canada Limited Partnership Senior Se		A		2PL	9,466,296	98.7800	9,590,722	9,709,022	9,709,022	0	0	0	490,854	3.860	3.860	JD	16,656	365,875	12/15/2015	12/15/2025
C7208#-AH-1	Pengrowth Corp Senior Note Series B		A		5	21,282,885	92.5600	18,856,242	20,371,000	20,567,878	0	(300,082)	0	0	7.980	6.076	MN	225,779	1,625,606	10/12/2017	05/11/2020
C8665*-AA-4	TForce Holdings Inc Sr. Unsecured		A		2Z	69,860,000	99.4700	69,491,503	69,860,000	69,860,000	0	0	0	0	3.850	3.850	MJSD	82,183	0	12/20/2019	12/20/2026
C8666#-AA-9	TQM Pipeline and Company, LP Senior Unse		A		1	14,178,549	99.0200	14,166,240	14,307,023	14,307,023	0	0	0	723,312	2.570	2.570	JD	1,021	366,284	03/29/2017	12/31/2021
C8666#-AB-7	TQM Pipeline and Company, LP Senior Unse		A		1IF	19,081,656	97.5500	18,756,809	19,228,070	19,228,070	0	0	0	146,414	3.310	3.310	FA	217,453	0	08/28/2019	08/28/2029
C8894#-AL-9	Tolko Industries Ltd. Senior Note		A	4	3YE	9,360,715	101.0600	9,539,730	9,439,830	9,419,384	0	16,978	0	0	4.700	5.038	FA	160,215	443,672	04/01/2016	02/22/2022
C8894#-AN-5	Tolko Industries Ltd. Senior Secured Not		A	4	3YE	19,155,000	107.4100	20,575,246	19,155,000	19,155,000	0	0	0	0	5.700	5.740	JAJO	221,400	1,091,835	10/18/2017	10/20/2025
C8894#-AP-0	Tolko Industries Ltd. Senior Secured Not		A		2Z	5,370,000	101.5300	5,452,049	5,370,000	5,370,000	0	0	0	0	4.400	4.400	MJSD	14,439	0	12/09/2019	12/09/2026
C89738-AA-9	Gaz Metro Inc. Senior Secured Note		A		1	10,747,592	102.6500	11,016,679	10,732,035	10,738,398	0	(2,553)	0	0	3.860	3.833	MN	52,933	414,257	04/01/2016	05/15/2022
C89738-AB-7	Gaz Metro Inc. Senior Secured Note		A		1	3,276,052	117.2100	3,815,584	3,255,412	3,274,352	0	(482)	0	0	5.060	5.016	MN	21,048	164,724	04/01/2016	05/15/2042
C9716#-AK-5	Waste Connections Inc. Senior Unsecured		A		2	15,000,000	103.6400	15,545,383	15,000,000	15,000,000	0	0	0	0	3.490	3.490	AO	103,246	523,500	04/20/2017	04/20/2027
00077T-AA-2	ABN-AMRO BANK SUB NOTES		D		3FE	9,970,000	112.8500	11,285,144	10,000,000	9,991,139	0	1,868	0	0	7.750	7.776	MN	99,028	775,000	05/20/1993	05/15/2023
00084D-AJ-9	ABN AMRO BANK NV CORP FOREIGN		D		1FE	64,912,167	100.2200	65,277,861	65,138,000	65,115,372	0	48,652	0	0	2.450	2.528	JD	119,691	1,595,881	12/22/2015	06/04/2020
00084D-AR-1	ABN AMRO BANK NV CORP FRGN FLOATER		D		1FE	12,221,477	100.2000	12,234,755	12,210,000	12,215,566	0	(5,233)	0	0	2.376	2.815	JAJO	58,019	365,056	11/08/2018	01/19/2021
00084D-AS-9	ABN AMRO BANK NV CORP FRGN FLOATER		D		1FE	40,000,000	100.4500	40,181,146	40,000,000	40,000,000	0	0	0	0	2.489	2.881	FMAN	96,780	1,242,956	08/21/2018	08/27/2021
001201-B*-2	AGL Energy Ltd. Senior Unsecured Note		D		2	5,970,000	101.4500	6,056,312	5,970,000	5,970,000	0	0	0	0	3.810	3.810	JD	14,532	227,457	12/08/2016	12/10/2029
001201-B@-0	AGL Energy Ltd. Senior Unsecured Note		D		2	30,000,000	101.3600	30,407,307	30,000,000	30,000,000	0	0	0	0	3.910	3.910	JD	74,942	1,173,000	12/08/2016	12/08/2031
00185A-AG-9	AON PLC CORP FOREIGN		D	2	2FE	2,292,900	115.9000	2,459,373	2,122,000	2,276,967	0	(3,671)	0	0	4.600	4.120	JD	4,609	97,612	04/27/2015	06/14/2044
00507U-AH-4	ALLERGAN FUNDING SCS CORP FOREIGN		D	2	2FE	1,994,103	110.9800	2,095,890	1,888,500	1,984,666	0	(2,199)	0	0	4.850	4.500	JD	4,071	91,592	04/27/2015	06/15/2044
00507U-AS-0	ALLERGAN FUNDING SCS CORP FOREIGN		D	2	2FE	16,475,160	105.0600	16,809,076	16,000,000	16,454,101	0	(19,032)	0	0	3.800	3.169	MS	179,022	228,000	10/15/2019	03/15/2025
00507U-AT-8	ALLERGAN FUNDING SCS CORP FOREIGN		D	2	2FE	6,089,788	108.0400	6,212,479	5,750,000	6,060,624	0	(15,203)	0	0	4.550	4.058	MS	77,034	261,625	01/16/2018	03/15/2035
00507U-AU-5	ALLERGAN FUNDING SCS CORP FOREIGN		D	2	2FE	1,067,452	108.8100	1,153,396	1,060,000	1,067,007	0	(149)	0	0	4.750	4.704	MS	14,825	50,350	03/24/2017	03/15/2045
00913R-AB-2	AIR LIQUIDE FINANCE SA CORP FOREIGN		D	2	1FE	3,978,520	99.7600	3,990,207	4,000,000	3,992,262	0	4,315	0	0	1.750	1.863	MS	18,278	70,000	09/22/2016	09/27/2021
00913R-AE-6	AIR LIQUIDE FINANCE SA CORP FOREIGN		D	2	1FE	4,909,648	104.5300	5,540,108	5,300,000	4,932,102	0	7,656	0	0	3.500	3.921	MS	48,436	185,500	12/07/2016	09/27/2046
009279-AA-8	AIRBUS SE CORP FOREIGN		D	2	1FE	12,688,956	103.9200	13,596,345	13,083,000	12,737,384	0	40,344	0	0	3.150	3.561	AO	92,726	412,115	10/17/2018	04/10/2027
015398-AC-4	ALFA SAB DE CV CORP FOREIGN		D	2	2FE	4,360,000	121.3400	4,853,544	4,000,000	4,347,132	0	(6,343)	0	0	6.875	6.173	MS	73,333	275,000	11/27/2017	03/25/2044
01609W-AP-7	ALIBABA GROUP HOLDING LTD CORP FOREIGN		D	2	1FE	4,935,934	101.8400	5,092,189	5,000,000	4,963,377	0	18,187	0	0	3.125	3.524	MN	14,323	156,250	10/30/2018	11/28/2021
02364W-AJ-4	AMERICA MOVIL SAB DE CV CORP FOREIGN	LS	D		1FE	197,958	134.2300	210,738	157,000	191,210	0	(1,560)	0	0	6.375	4.391	MS	3,336	10,009	04/27/2015	03/01/2035
02364W-AV-7	AMERICA MOVIL SAB DE CV CORP FOREIGN	LS	D		1FE	14,755,824	100.6600	14,947,705	14,849,000	14,843,664	0	10,533	0	0	5.000	5.083	MS	187,675	742,450	08/25/2010	03/30/2020
02364W-AW-5	AMERICA MOVIL SAB DE CV CORP FOREIGN	LS	D		1FE	20,579,440	134.3500	27,066,880	20,147,000	20,558,063	0	(13,187)	0	0	6.125	5.936	MS	311,929	1,234,004	08/01/2018	03/30/2040
02364W-BD-6	AMERICA MOVIL SAB DE CV CORP FOREIGN	LS	D		1FE	33,039,812	102.4400	33,317,151	32,525,000	32,621,454	0	(37,329)	0	0	3.125	3.002	JJ	465,853	977,344	01/23/2019	07/16/2022
02364W-BE-4	AMERICA MOVIL SAB DE CV CORP FOREIGN	LS	D		1FE	12,944,006	112.2400	14,119,461	12,580,000	12,924,070	0	(9,080)	0	0	4.375	4.186	JJ	252,255	550,375	09/20/2017	07/16/2042
03937L-AA-3	Arch Capital Grp Ltd. ARCH CAP GRP		D		2FE	3,262,425	142.8000	3,570,134	2,500,000	3,215,855	0	(34,642)	0	0	7.350	4.599	MN	30,625	183,750	08/21/2018	05/01/2034
03938L-AP-9	ARCELORMITTAL CORP FOREIGN		D		2FE	9,400,000	122.0700	12,207,180	10,000,000	9,218,275	0	16,105	0	0	7.000	7.777	AO	147,778	700,000	01/01/2013	10/15/2039
03938L-AS-3	ARCELORMITTAL CORP FOREIGN		D		2FE	6,028,750	119.7900	7,786,505	6,500,000	5,914,703	0	10,936	0	0	6.750	7.611	MS	146,250	438,750	01/01/2013	03/01/2041
046353-AD-0	ASTRAZENECA PLC CORP FOREIGN		D		2FE	60,661,960	141.4800	86,663,604	61,257,000	60,747,673	0	(5,138)	0	0	6.450	6.497	MS	1,163,373	3,951,077	04/27/2015	09/15/2037
046353-AG-3	ASTRAZENECA PLC CORP FOREIGN	LS	D		2FE	34,888,067	110.5800	38,175,869	34,522,000	34,832,820	0	(8,588)	0	0	4.000	3.939	MS	395,085	1,380,880	01/16/2018	09/18/2042
04965D-A*-7	Atresmedia Corporacin de Medio Senior Un		D		2	5,200,000	104.5000	5,433,889	5,200,000	5,200,000	0	0	0	0	4.480	4.480	JJ	110,009	232,960	07/11/2018	07/11/2023
05252A-DD-0	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN		D		1FE	100,000,000	100.1600	100,160,968	100,000,000	100,000,000	0	0	0	0	2.405	2.616	JAJO	607,963	2,886,631	06/28/2018	07/02/2020
05252A-DE-8	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN		D		1FE	22,500,000	100.4200	22,593,301	22,500,000	22,500,000	0	0	0	0	2.385	2.385	FMAN	61,106	0	11/14/2019	11/21/2022
05256L-AB-9	Australia Pacific LNG Senior Secured Not		D	4	2FE	61,050,000	106.9800	65,310,999	61,050,000	61,050,000	0	0	0	0	4.820	4.818	MS	743,826	2,991,654	09/25/2018	09/30/2030
05256L-AC-7	Australia Pacific LNG Senior Secured Not		D	4	2FE	15,045,000	107.1900	16,126,256	15,045,000	15,045,000	0	0	0	0	4.850	4.846	MS	184,448	370,922	03/27/2019	09/30/2030
05464H-AB-6	AXIS SPECIALTY FINANCE LLC CORP FOREIGN		D		2FE	4,946,447	108.9300	5,343,058	4,905,000	4,944,761	0	(769)	0	0	5.150	5.092	AO	63,152	252,608	04/02/2018	04/01/2045
05523*-AC-1	BA Holdings Senior Unsecured Note		D		2	19,921,739	105.3100	20,979,993	19,921,739	19,921,739	0	0	0	0	4.880	4.910	MJSD	43,208	972,181	06/29/2016	06/29/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05523*-AD-9	BA Holdings Senior Unsecured Note		D		2	19,921,739	108.1300	21,541,871	19,921,739	19,921,739	0	0	0	0	4.940	4.970	MJSD	43,739	984,134	06/29/2016	06/29/2026
05541V-AF-3	BG ENERGY CAPITAL PLC CORP FOREIGN		D		1FE	3,513,008	126.4100	3,792,395	3,000,000	3,437,012	0	(12,224)	0	0	5.125	4.106	AO	32,458	153,750	01/01/2013	10/15/2041
055450-AH-3	BHP FIN USA LTD CORP FOREIGN		D		1FE	1,082,580	121.6300	1,216,301	1,000,000	1,035,531	0	(4,697)	0	0	6.420	5.726	MS	21,400	64,200	11/07/2005	03/01/2026
055451-AR-9	BHP BILLITON FIN USA LTD CORP FOREIGN		D		1FE	29,086,874	113.9200	34,460,999	30,250,000	29,243,360	0	25,990	0	0	4.125	4.359	FA	440,201	1,247,813	04/27/2015	02/24/2042
055451-AU-2	BHP BILLITON FIN USA LTD CORP FOREIGN		D		1FE	394,804	106.7000	426,795	400,000	397,295	0	651	0	0	3.850	4.045	MS	3,893	15,400	12/07/2015	09/30/2023
055451-AV-0	BHP BILLITON FIN USA LTD CORP FOREIGN	LS	D		1FE	46,666,846	128.6800	55,162,757	42,869,000	46,519,910	0	(87,036)	0	0	5.000	4.412	MS	541,817	2,143,450	02/12/2019	09/30/2043
05551C-AA-3	BIB Central American Rec. Ltd. Sr. Secur		D	4	1FE	17,852,045	100.9600	18,024,348	17,852,045	17,852,045	0	0	0	0	3.500	3.515	JAJO	97,194	0	11/05/2019	01/07/2030
05565Q-BU-1	BP CAPITAL MARKETS PLC CORP FOREIGN		D		1FE	5,029,800	103.1000	5,154,797	5,000,000	5,019,409	0	(10,186)	0	0	3.561	3.339	MN	29,675	178,050	12/20/2018	11/01/2021
05565Q-DB-1	BP CAPITAL MARKETS PLC CORP FOREIGN		D	2	1FE	19,504,600	104.2100	20,841,924	20,000,000	19,551,664	0	47,064	0	0	3.119	3.516	MN	98,768	623,800	03/26/2019	05/04/2026
05567L-T3-1	BNP PARIBAS CORP FOREIGN		D		1FE	6,804,899	103.1400	6,313,296	6,121,000	6,270,102	0	(139,847)	0	0	5.000	2.607	JJ	141,123	306,050	01/06/2016	01/15/2021
05574L-FY-9	BNP PARIBAS SA CORP FOREIGN		D		1FE	5,346,870	103.7100	5,496,617	5,300,000	5,322,123	0	(6,582)	0	0	3.250	3.110	MS	56,460	172,250	01/26/2016	03/03/2023
05579T-ED-4	BNP PARIBAS SA CORP FOREIGN		D		1FE	40,594,847	100.1600	40,936,791	40,872,000	40,846,226	0	61,826	0	0	2.375	2.532	MN	107,857	970,710	03/02/2016	05/21/2020
05586F-3A-3	BNP PARIBAS (NEW YORK BRANCH) CERTIFICAT		D		1FE	21,000,000	100.0000	21,000,462	21,000,000	21,000,000	0	0	0	0	2.012	2.624	MON	7,042	244,700	06/24/2019	06/25/2020
056752-AH-1	BAIDU INC CORP FOREIGN		D		1FE	7,180,743	100.9600	7,526,322	7,455,000	7,263,806	0	70,961	0	0	2.875	3.957	JJ	104,189	214,331	10/30/2018	07/06/2022
059895-AH-5	BANGKOK BANK PUB CO SUB NOTES 144A		D		2FE	2,925,449	142.3800	3,865,513	2,715,000	2,803,806	0	(10,487)	0	0	9.025	8.360	MS	72,147	245,029	07/13/2005	03/15/2029
064255-AM-4	BANK OF TOKYO-MITSUBISHI UFJ L CORP FORE		D		1FE	9,444,013	102.7700	9,588,080	9,330,000	9,369,560	0	(11,849)	0	0	3.200	3.057	FA	103,667	298,560	02/26/2013	02/26/2023
064255-AR-3	BANK OF TOKYO-MITSUBISHI UFJ L CORP FORE		D		1FE	16,540,205	106.4400	16,498,128	15,500,000	16,523,955	0	(16,250)	0	0	4.100	2.224	MS	197,711	0	12/05/2019	09/09/2023
06675F-AR-8	BANQUE FEDERATIVE DU CREDIT CORP FOREIGN		D		1FE	5,067,547	104.9200	5,051,892	4,815,000	5,060,249	0	(7,298)	0	0	3.750	2.250	JJ	80,752	0	11/19/2019	07/20/2023
06675F-AS-6	BANQUE FEDERATIVE DU CREDIT CORP FOREIGN		D		1FE	8,974,530	100.0400	9,003,114	9,000,000	8,975,352	0	822	0	0	2.125	2.223	MN	21,250	0	11/18/2019	11/21/2022
06738E-AJ-4	BARCLAYS BANK PLC CORP FOREIGN		D		2FE	514,728	121.2400	606,225	500,000	513,759	0	(259)	0	0	5.250	5.057	FA	9,771	26,250	12/07/2015	08/17/2045
06738E-AS-4	BARCLAYS BANK PLC CORP FOREIGN		D	2	2FE	1,370,000	102.5300	1,404,719	1,370,000	1,370,000	0	0	0	0	3.684	3.684	JJ	23,974	50,471	01/03/2017	01/10/2023
06739G-AR-0	BARCLAYS BK PLC CORP FOREIGN		D		1FE	3,223,448	100.0400	3,251,312	3,250,000	3,249,852	0	3,268	0	0	5.125	5.231	JJ	80,043	166,563	01/08/2010	01/08/2020
06849U-AD-7	BARRICK PD AU FIN PTY LT CORP FOREIGN		D		2FE	30,877,584	126.9500	35,039,006	27,600,000	30,470,302	0	(86,030)	0	0	5.950	5.097	AO	346,687	1,642,200	01/16/2018	10/15/2039
09659W-2A-1	BNP PARIBAS SA CORP FOREIGN		D		1FE	5,089,650	101.8800	5,093,759	5,000,000	5,085,535	0	(4,115)	0	0	2.950	2.212	MN	15,569	73,750	11/15/2019	05/23/2022
10554T-AB-1	BRASKEM NETHERLANDS FINANCE BV CORP FORE	LS	D		2FE	12,229,750	99.7700	12,272,134	12,300,000	12,241,073	0	5,941	0	0	4.500	4.572	JJ	262,913	553,500	02/05/2018	01/10/2028
111021-AE-1	BRITISH TELECOM PLC BONDS	LS	D		2FE	85,748,534	153.7200	113,448,346	73,800,000	82,651,401	0	(522,094)	0	0	9.625	7.926	JD	315,700	7,103,250	06/28/2007	12/15/2030
11778B-AB-8	SKY GRP FIN PLC CORP FOREIGN		D		1FE	4,963,600	137.4900	6,874,395	5,000,000	4,972,068	0	964	0	0	6.500	6.556	AO	68,611	325,000	06/04/2007	10/15/2035
12117#-AC-5	Bureau Veritas Holdings, Inc. Senior Uns		D		2	39,420,000	109.9600	43,344,891	39,420,000	39,420,000	0	0	0	0	4.640	4.640	JJ	838,332	914,544	01/16/2019	01/16/2029
14214X-A#-7	Carillion Group plc Senior Note		B		6Z	3	0.0000	0	20,597,343	0	0	0	0	0	3.620	0.000	FA	0	0	08/30/2012	12/31/2020
143658-AF-9	CARNIVAL CORP DEBENTURES		D		1FE	24,503,034	115.7800	29,148,624	25,175,000	24,981,113	0	39,681	0	0	7.200	7.426	AO	453,150	1,812,600	08/17/2004	10/01/2023
143658-AH-5	CARNIVAL CORP DEBENTURES		D		1FE	19,364,299	122.2200	23,643,159	19,345,000	19,362,013	0	(1,651)	0	0	6.650	6.635	JJ	593,193	1,286,443	12/19/2008	01/15/2028
15103J-AA-0	CELEO REDES OPERACION CHILE SA CORP SINK		D	4	2FE	3,560,436	109.7400	3,879,321	3,535,134	3,559,101	0	(675)	0	0	5.200	5.139	JD	4,596	183,827	05/05/2017	06/22/2047
191241-AD-0	COCA COLA FEMSA SAB DE CV CORP FOREIGN		D		1FE	372,445	100.2800	350,967	350,000	350,677	0	(5,604)	0	0	4.625	2.984	FA	6,115	16,188	12/07/2015	02/15/2020
191241-AE-8	COCA COLA FEMSA SAB DE CV CORP FOREIGN	LS	D		1FE	9,851,600	105.3400	10,534,170	10,000,000	9,934,606	0	15,100	0	0	3.875	4.057	MN	37,674	387,500	11/19/2013	11/26/2023
191241-AF-5	COCA COLA FEMSA SAB DE CV CORP FOREIGN		D		1FE	56,543,842	122.5000	66,544,465	54,324,000	56,369,970	0	(46,751)	0	0	5.250	4.973	MN	277,279	2,852,010	09/21/2017	11/26/2043
2027A0-KA-6	COMMONWEALTH BANK OF AUSTRALIA CORP FRGN		D		1FE	67,013,395	100.1300	67,085,339	67,000,000	67,006,225	0	(7,170)	0	0	2.267	2.656	MJSD	21,092	1,853,336	06/06/2019	06/25/2020
21240B-A#-8	Controladora Mabe S.A. de C.V. Senior Un		D		2	44,900,000	107.4500	48,244,276	44,900,000	44,900,000	0	0	0	0	5.850	5.850	JD	109,444	2,626,650	12/16/2016	12/16/2026
21240B-A*-2	Controladora Mabe S.A. de C.V. Senior Un		D		2	27,400,000	107.1800	29,366,854	27,400,000	27,400,000	0	0	0	0	5.800	5.800	JD	66,217	1,589,200	12/16/2016	12/16/2026
21240B-A@-0	Controladora Mabe S.A. de C.V. Senior Un		D		2	19,290,000	107.3900	20,716,356	19,290,000	19,290,000	0	0	0	0	5.840	5.840	JD	46,939	1,126,536	12/16/2016	12/16/2026
21684L-4E-9	COOPERATIEVE RABOBANK UA (NEW CERTIFICAT		D		1FE	40,000,000	99.9900	39,995,200	40,000,000	40,000,000	0	0	0	0	1.945	2.020	MON	25,928	379,578	07/16/2019	07/20/2020
21685W-CJ-4	COOPERATIEVE CENTRALE RAIFFEIS CORP FORE	LS	D		1FE	18,753,316	136.8000	25,992,080	19,000,000	18,790,556	0	4,911	0	0	5.250	5.335	MN	102,521	997,500	04/27/2015	05/24/2041
22303Q-AH-3	COVIDIEN INTERNATIONAL F CORP FOREIGN	LS	D		1FE	55,011,143	142.1500	66,451,948	46,749,000	53,329,286	0	(222,122)	0	0	6.550	5.309	AO	646,435	3,062,060	04/27/2015	10/15/2037
22303Q-AN-0	COVIDIEN INTERNATIONAL F CORP Foreign		D	2	1FE	12,989,459	102.5900	13,156,569	12,824,000	12,867,783	0	(18,763)	0	0	3.200	3.040	JD	18,239	410,368	05/28/2013	06/15/2022
22303Q-AP-5	COVIDIEN INTERNATIONAL F CORP FOREIGN		D	2	1FE	15,017,982	102.5700	15,528,610	15,140,000	15,093,384	0	12,515	0	0	2.950	3.044	JD	19,850	446,630	06/11/2013	06/15/2023
22532X-MU-9	CREDIT AGRICOLE CORPORATE AND CERTIFICAT		D		1FE	24,975,503	100.2000	25,049,750	25,000,000	24,965,860	0	(9,643)	0	0	2.367	2.414	MJSD	31,236	166,854	09/10/2019	09/13/2021
22535W-AA-5	CREDIT AGRICOLE SA (LONDON BRA CORP FORE		D		1FE	6,812,416	102.3700	6,813,516	6,656,000	6,804,177	0	(8,239)	0	0	3.375	2.244	JJ	106,704	0	11/15/2019	01/10/2022
225401-AM-0	CREDIT SUISSE AG CORP FRGN FLOATER	LS	D	2	2FE	6,080,000	100.2900	6,097,838	6,080,000	6,080,000	0	0	0	0	2.593	2.593	MS	48,172	0	09/04/2019	09/11/2025
22546Q-AP-2	CREDIT SUISSE NEW YORK NY CORP FOREIGN		D		1FE	21,736,522	106.2500	23,161,746	21,800,000	21,730,201	0	13,055	0	0	3.625	3.698	MS	245,856	790,250	07/02/2018	09/09/2024
22546Q-AR-8	CREDIT SUISSE NEW YORK NY CORP FOREIGN	LS	D		1FE	14,437,415	102.0200	14,753,901	14,462,000	14,453,995	0	4,004	0	0	3.000	3.030	AO	74,720	433,860	08/20/2015	10/29/2021
22549L-VT-9	CREDIT SUISSE AG (NEW YORK BRA CERTIFICA		D		1FE	30,000,000	100.0100	30,003,300	30,000,000	30,000,000	0	0	0	0	2.034	2.432	FMAN	55,928	584,835	02/27/2019	02/28/2020
227047-A@-6	Croda International plc Senior Unsecured		B		2	8,370,000	101.8500	8,574,807	8,418,750	8,418,750	0	0	0	(154,875)	1.430	1.430	JD	1,338	120,825	06/27/2016	06/29/2026
227047-B*-7	Croda International plc Senior Unsecured		B		2	18,835,000	102.4500	17,723,153	17,298,715	17,298,715	0	0	0	667,922	2.800	2.800	JD	5,382	471,046	06/27/2016	06/29/2026
227047-B@-5	Croda International plc Senior Unsecured		B		2	5,112,140	100.2000	5,299,414	5,288,799	5,288,799	0	0	0	176,659	2.460	2.460	JD	9,035	64,360	06/06/2019	06/07/2027
23329P-AE-0	DNB BANK ASA CORP FOREIGN	LS	D		1FE	4,096,679	100.2200	4,108,937	4,100,000	4,096,733	0	54	0	0	2.150	2.178	JD	7,101	0	11/25/2019	12/02/2022
233400-4J-9	DNB BANK ASA CORP FRGN FLOATER		D		1FE	40,025,960	100.1400	40,056,981	40,000,000	40,016,094	0	(9,866)	0	0	2.323	2.524	JAJO	221,988	268,266	07/09/2019	10/08/2020
23636T-AE-0	DANONE CORP FOREIGN		D	2	2FE	2,875,170	102.4800	3,074,436	3,000,000	2,909,622	0	11,528	0	0	2.947	3.445	MN	14,489	88,410	11/21/2016	11/02/2026
24668P-AE-7	DELHAIZE LE LION DE LEEUW SCA CORP FOREI	LS	D		2FE	1,012,132	123.3000	1,072,671	870,000	1,002,730	0	(3,783)	0	0	5.700	4.555	AO	12,398	49,590	05/31/2017	10/01/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO GT COMPANY G		D		2FE	25,231,221	146.6500	32,916,268	22,445,000	24,297,618	0	(120,441)	0	0	8.750	7.560	JD	87,286	1,963,938	08/09/2005	06/15/2030
25156P-AD-5	DEUTSCHE TELEKOM INT FIN CO GT COMPANY G		D		2FE	1,997,145	159.0500	2,385,777	1,500,000	1,826,583	0	(16,517)	0	0	9.250	6.646	JD	11,563	138,750	10/07/2003	06/01/2032
25243Y-AP-4	DIAGEO CAPITAL PLC CORP FOREIGN		D		1FE	887,328	101.4800	903,144	890,000	889,812	0	302	0	0	4.828	4.864	JJ	19,814	42,969	04/27/2010	07/15/2020
25243Y-BB-4	DIAGEO CAPITAL PLC CORP FOREIGN		D	2	1FE	5,351,184	98.6000	5,324,545	5,400,000	5,352,133	0	949	0	0	2.375	2.477	AO	31,350	0	09/30/2019	10/24/2029
256911-A*-9	Dollar Diversified Payment Rig Senior Se		D	4	2Z	95,750,000	101.8800	97,548,040	95,750,000	95,750,000	0	0	0	0	3.700	3.716	MJSD	157,456	1,604,078	07/02/2019	06/15/2026
29082A-AA-5	EMBRAER SA CORP FOREIGN		D		2FE	4,142,500	105.8500	4,233,909	4,000,000	4,096,830	0	(36,780)	0	0	5.150	4.103	JD	9,156	206,000	09/28/2018	06/15/2022
29082H-AA-0	EMBRAER NETHERLANDS FINANCE BV CORP FORE		D		2FE	5,852,653	109.7300	6,397,255	5,830,000	5,849,014	0	(2,989)	0	0	5.050	4.980	JD	13,085	294,415	09/12/2018	06/15/2025
29244T-AA-9	ENDESA CHILE OVERSEAS CO BONDS		D		2FE	6,674,289	116.1400	7,322,810	6,305,000	6,477,342	0	(19,906)	0	0	7.875	7.345	FA	206,883	496,519	07/11/2005	02/01/2027
29244T-AB-7	ENDESA CHILE OVERSEAS CO BONDS		D		2FE	4,725,612	113.3900	5,170,644	4,560,000	4,710,537	0	(5,623)	0	0	7.325	6.967	FA	139,175	334,020	12/08/2017	02/01/2037
29268B-AC-5	ENEL FINANCE INTERNATIONAL SA CORP FOREI	LS	D		2FE	21,217,683	133.4200	26,090,385	19,555,000	20,876,827	0	(41,658)	0	0	6.800	6.160	MS	391,535	1,329,740	09/10/2009	09/15/2037
29268B-AF-8	ENEL FINANCE INTERNATIONAL SA CORP FOREI	LS	D		2FE	19,892,600	126.4200	25,283,145	20,000,000	19,908,536	0	2,300	0	0	6.000	6.039	AO	280,000	1,200,000	09/30/2009	10/07/2039
344419-AA-4	FOMENTO ECONOMICO MEXICANO SAB CORP FORE		D		1FE	9,287,540	101.0800	9,602,922	9,500,000	9,363,397	0	37,456	0	0	2.875	3.328	MN	38,693	273,125	08/06/2018	05/10/2023
344419-AB-2	FOMENTO ECONOMICO MEXICANO SAB CORP FORE	LS	D		1FE	10,479,732	110.8400	11,749,283	10,600,000	10,488,329	0	2,568	0	0	4.375	4.447	MN	65,698	463,750	09/25/2018	05/10/2043
35177P-AL-1	ORANGE SA NOTES	LS	D		2FE	19,496,504	155.1700	26,844,143	17,300,000	18,874,842	0	(93,650)	0	0	9.000	7.725	MS	519,000	1,557,000	07/24/2006	03/01/2031
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDI CORP FORE		D		2FE	6,424,494	106.7800	5,950,011	5,572,000	6,308,440	0	(34,702)	0	0	4.418	3.338	MN	31,455	246,171	07/07/2016	11/15/2035
36190C-AA-5	GNL Quintero CORP SINKING FUND FRGN	LS	D	4	2FE	7,151,500	106.2600	7,438,102	7,000,000	7,084,787	0	(13,692)	0	0	4.634	4.378	JJ	136,059	324,380	09/09/2014	07/31/2029
36382A-A*-0	Galliford Try plc Senior Unsecured Note		B		3	70,450,560	100.4200	76,371,233	76,051,032	76,004,431	0	1,621	0	3,624,742	4.030	4.040	FA	1,149,321	2,587,098	08/07/2019	02/16/2027
377373-AD-7	GlaxoSmithKline Capital PLC CORP FOREIGN		D		1FE	9,524,510	102.2000	9,708,705	9,500,000	9,518,754	0	(5,756)	0	0	2.850	2.762	MN	39,860	270,750	04/03/2019	05/08/2022
40049J-AT-4	GRUPO TELEVISA SA DE CV NT SENIOR NOTES		D		2FE	6,516,742	134.7400	9,431,430	7,000,000	6,645,409	0	14,951	0	0	8.500	9.192	MS	181,806	595,000	07/21/2004	03/11/2032
40049J-BA-4	GRUPO TELEVISA SA DE CV NT CORP FOREIGN	LS	D	2	2FE	19,143,248	104.3900	21,169,544	20,280,000	19,190,261	0	17,741	0	0	5.000	5.380	MN	135,200	1,014,000	09/05/2018	05/13/2045
40049J-BC-0	GRUPO TELEVISA SA DE CV NT CORP FOREIGN	LS	D	2	2FE	1,170,990	120.6500	1,206,482	1,000,000	1,161,458	0	(3,068)	0	0	6.125	4.999	JJ	25,691	61,250	09/13/2016	01/31/2046
40052V-AD-6	GRUPO BIMBO SA DE CV CORP FOREIGN		D		2FE	4,240,010	106.7300	4,535,957	4,250,000	4,241,108	0	167	0	0	4.875	4.889	JD	2,302	207,188	10/31/2017	06/27/2044
404280-AH-2	HSBC HOLDINGS PLC CORP FOREIGN	LS	D		1FE	3,664,330	137.4400	3,923,780	2,855,000	3,554,340	0	(25,451)	0	0	6.500	4.481	MS	54,642	185,575	04/27/2015	09/15/2037
404280-AJ-8	HSBC HOLDINGS PLC CORP FOREIGN	LS	D		1FE	1,568,825	142.3200	1,668,041	1,172,000	1,517,325	0	(11,917)	0	0	6.800	4.441	JD	6,641	79,696	04/27/2015	06/01/2038
404280-AM-1	HSBC HOLDINGS PLC CORP FOREIGN		D		1FE	136,737	141.8600	144,694	102,000	132,988	0	(862)	0	0	6.100	4.011	JJ	2,886	6,222	04/27/2015	01/14/2042
404280-AQ-2	HSBC HOLDINGS PLC CORP FOREIGN	LS	D		1FE	1,329,908	126.5100	1,564,906	1,237,000	1,322,425	0	(1,874)	0	0	5.250	4.764	MS	19,302	64,943	12/07/2015	03/14/2044
404280-BE-8	HSBC HOLDINGS PLC CORP Foreign		B		1FE	178,472	101.8700	188,546	185,078	185,078	0	0	0	9,357	3.196	3.196	JD	436	5,771	11/29/2016	12/05/2023
423012-AG-8	Heineken N.V. CORP FOREIGN	LS	D	2	2FE	14,243,480	112.3100	15,722,947	14,000,000	14,230,702	0	(4,588)	0	0	4.350	4.246	MS	155,633	609,000	04/06/2017	03/29/2047
43761A-A*-7	HomeServe plc Sr. Unsecured Note		B		2	37,995,000	103.8400	34,389,364	33,118,750	33,118,750	0	0	0	1,278,750	3.440	3.440	AO	265,833	1,089,255	10/07/2015	10/07/2022
44841C-AB-0	HUTCH WHAMPOA INT LTD CORP FOREIGN		D		1FE	4,267,173	104.4200	4,140,360	3,965,000	4,053,331	0	(41,243)	0	0	4.625	3.480	JJ	85,578	183,381	05/19/2014	01/13/2022
44841S-AC-3	HUTCHISON WHAM INT 03/33 CORP FOREIGN		D		1FE	19,958,700	146.7300	20,689,227	14,100,000	18,763,503	0	(241,719)	0	0	7.450	4.269	MN	107,963	1,050,450	09/05/2014	11/24/2033
44967F-A*-6	I.M.A. Industria Macchine Auto Senior No		D	4	2	5,314,286	104.9700	5,578,527	5,314,286	5,314,286	0	0	0	0	6.250	6.249	FA	119,940	332,143	02/21/2013	02/21/2023
449786-AP-7	ING BANK NV CORP FOREIGN		D		1FE	6,591,961	104.4000	6,258,708	5,995,000	6,165,355	0	(113,252)	0	0	5.000	2.967	JD	18,318	299,750	01/23/2019	06/09/2021
449786-BJ-0	ING BANK NV CORP FOREIGN		D		1FE	1,271,597	100.1700	1,316,280	1,314,000	1,286,737	0	15,140	0	0	2.050	3.374	FA	10,176	26,937	01/17/2019	08/15/2021
44987C-AC-2	ING BANK NV CORP FOREIGN		D		1FE	5,010,850	100.1000	5,005,043	5,000,000	5,000,372	0	(2,680)	0	0	2.450	2.397	MS	35,729	122,500	11/03/2015	03/16/2020
44987C-AG-3	ING BANK NV CORP FOREIGN		D		1FE	45,088,050	100.4600	45,206,476	45,000,000	45,011,020	0	(18,395)	0	0	2.700	2.658	FA	452,250	1,215,000	08/26/2015	08/17/2020
45323#-AA-9	Impulsora Pipeline, LLC Senior Secured N		D	4	2PL	69,748,455	105.4900	73,574,817	69,748,455	69,748,455	0	0	0	0	6.050	6.050	JJ	2,109,891	3,997,196	07/20/2018	01/01/2043
45326Y-A*-8	Incitec Pivot Ltd Senior Unsecured Note		D		2Z	1,000,000	101.0000	1,010,051	1,000,000	1,000,000	0	0	0	0	4.030	4.030	AO	6,829	0	10/30/2019	10/30/2028
45326Y-A@-6	Incitec Pivot Ltd Senior Unsecured Note		D		2Z	10,000,000	100.8500	10,085,423	10,000,000	10,000,000	0	0	0	0	4.130	4.130	AO	69,981	0	10/30/2019	10/30/2030
45662N-A*-4	Infineon Technologies AG Senior Unsecure		D		2	12,500,000	103.4300	12,928,190	12,500,000	12,500,000	0	0	0	0	3.940	3.940	AO	117,653	492,500	04/05/2016	04/05/2024
45662N-A@-2	Infineon Technologies AG Senior Unsecure		D		2	14,950,000	104.7100	15,654,316	14,950,000	14,950,000	0	0	0	0	4.100	4.100	AO	146,427	612,950	04/05/2016	04/07/2026
456837-AH-6	ING GROEP NV CORP FOREIGN		D		1FE	2,692,305	107.6400	2,960,070	2,750,000	2,700,727	0	5,683	0	0	3.950	4.239	MS	27,760	108,625	06/28/2018	03/29/2027
456837-AQ-6	ING GROEP NV CORP FOREIGN		D		1FE	7,005,670	109.8900	7,692,485	7,000,000	7,004,987	0	(683)	0	0	4.050	4.040	AO	64,575	141,750	04/08/2019	04/09/2029
45685N-AA-4	ING GROEP NV CORP FOREIGN	LS	D		1FE	22,775,171	111.0500	22,886,678	20,609,000	22,689,711	0	(85,460)	0	0	4.625	2.790	JJ	463,345	0	09/27/2019	01/06/2026
456866-AK-8	INGERSOLL RAND CO DEBENTURES		D		2FE	8,478,923	116.8500	9,844,265	8,425,000	8,449,487	0	(2,369)	0	0	6.391	6.343	MN	68,801	538,442	02/05/1998	11/15/2027
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY CORP FOREI	LS	D	2	3FE	2,190,000	112.4600	2,249,186	2,000,000	2,181,144	0	(8,856)	0	0	6.250	4.628	JJ	57,639	0	08/13/2019	01/15/2027
461127-D@-8	Intertek Finance plc Senior Note		D		2	7,500,000	100.7800	7,558,478	7,500,000	7,500,000	0	0	0	0	3.370	3.370	JJ	125,673	252,750	07/02/2014	07/02/2021
470170-AB-7	Jamaica Merch Voucher Rec Ltd Sr. Secure		D	4	3FE	11,164,861	102.2900	11,419,434	11,163,812	11,164,189	0	(186)	0	0	5.875	5.914	JAJO	153,037	655,874	04/01/2016	07/08/2022
478375-AL-2	JOHNSON CTLS INTL PLC CORP FOREIGN		D	2	2FE	16,659,357	109.8500	17,910,991	16,305,000	16,648,136	0	(6,004)	0	0	4.625	4.480	JJ	374,958	484,122	06/19/2019	07/02/2044
478375-AR-9	JOHNSON CTLS INTL PLC CORP FOREIGN		D	2	2FE	17,949,662	106.5500	18,993,085	17,825,000	17,946,359	0	(3,552)	0	0	3.900	3.766	FA	264,553	617,175	10/18/2019	02/14/2026
478375-AS-7	JOHNSON CTLS INTL PLC CORP FOREIGN		D	2	2FE	3,074,433	114.2600	3,171,993	2,776,000	3,066,344	0	(4,998)	0	0	5.125	4.431	MS	42,286	142,931	06/19/2019	09/14/2045
478375-AU-2	JOHNSON CTLS INTL PLC CORP FOREIGN		D	2	2FE	3,318,475	108.1800	3,294,223	3,045,000	3,307,872	0	(5,522)	0	0	4.500	3.970	FA	51,765	137,025	01/16/2018	02/15/2047
479142-D*-9	Johnson Matthey Senior Note		B	4	1	32,226,201	107.0800	29,157,634	27,228,560	27,228,560	0	0	0	1,051,324	3.570	3.570	FA	367,518	917,074	08/16/2012	08/16/2024
479142-D@-7	Johnson Matthey Senior Unsecured Note		B		1	34,026,948	103.4500	34,659,407	33,504,605	33,504,605	0	0	0	(616,365)	1.400	1.400	JD	15,635	466,599	12/19/2018	12/19/2025
479142-E*-8	Johnson Matthey Senior Unsecured Note		B		1	31,509,942	106.3700	33,001,488	31,026,237	31,026,237	0	0	0	(570,772)	1.810	1.810	JD	18,719	558,623	12/19/2018	12/19/2028
493859-B#-8	Kier Group plc Senior Note		B		2YE	19,289,000	94.9300	15,255,881	16,070,123	16,070,123	0	0	0	620,484	4.140	4.140	MN	76,555	644,046	11/20/2014	11/22/2021
493859-C@-9	Kier Group plc Senior Note		B		2YE	6,280,000	88.0000	4,603,962	5,232,017	5,232,017	0	0	0	202,014	4.430	4.430	MN	26,670	224,373	11/20/2014	11/20/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
494386-AB-1	KIMBERLY CLARK DE MEXICO CORP FOREIGN		D		1FE	1,750,226	101.9400	1,788,972	1,755,000	1,752,660	0	479	0	0	3.800	3.833	AO	15,376	66,690	04/03/2014	04/08/2024
494386-AC-9	KIMBERLY CLARK DE MEXICO CORP FOREIGN		D		1FE	1,491,885	99.1900	1,487,808	1,500,000	1,495,403	0	790	0	0	3.250	3.314	MS	14,760	48,750	03/05/2015	03/12/2025
500472-AC-9	KONINKLIJKE PHILIPS NV CORP FOREIGN	LS	D		2FE	29,026,554	143.0200	38,492,505	26,913,500	28,626,399	0	(54,074)	0	0	6.875	6.266	MS	565,370	1,850,303	04/27/2015	03/11/2038
500472-AE-5	KONINKLIJKE PHILIPS NV CORP FOREIGN	LS	D		2FE	25,321,365	120.9900	29,564,750	24,435,000	25,218,435	0	(19,609)	0	0	5.000	4.764	MS	359,738	1,221,750	04/27/2015	03/15/2042
50247V-AA-7	LYB INTERNATIONAL FINANCE BV CORP FOREIG		D		2FE	8,366,292	105.8800	8,893,670	8,400,000	8,386,127	0	3,512	0	0	4.000	4.050	JJ	154,933	336,000	08/19/2013	07/15/2023
50247V-AB-5	LYB INTERNATIONAL FINANCE BV CORPORATE		D		2FE	4,142,593	118.7000	4,472,468	3,768,000	4,133,799	0	(4,966)	0	0	5.250	4.572	JJ	91,217	124,320	07/10/2019	07/15/2043
50247V-AC-3	LYB INTERNATIONAL FINANCE BV CORP FOREIG	LS	D	2	2FE	8,602,460	113.7600	9,669,655	8,500,000	8,608,262	0	(126)	0	0	4.875	4.778	MS	122,010	341,250	07/08/2019	03/15/2044
524671-AA-2	LEGRAND DEBENTURES		D		1FE	2,399,970	128.5500	3,072,252	2,390,000	2,392,839	0	(496)	0	0	8.500	8.467	FA	76,746	203,150	07/21/2004	02/15/2025
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD CORP SINKI		D	4	2FE	12,204,113	115.3700	13,941,108	12,083,553	12,169,681	0	(7,565)	0	0	5.875	5.802	JAJO	169,589	728,202	06/30/2015	07/05/2034
552081-AD-3	LYONDELLBASELL IND NV CORP FOREIGN		D	2	2FE	27,094,970	106.2100	24,047,654	22,641,000	23,617,885	0	(575,084)	0	0	6.000	3.257	MN	173,581	1,358,460	05/30/2013	11/15/2021
55379W-M8-6	MUFG BANK LTD (NEW YORK BRANCH CERTIFICA		D		1FE	16,500,000	100.0400	16,506,930	16,500,000	16,500,000	0	0	0	0	2.059	2.683	FMAN	37,744	210,533	05/20/2019	05/22/2020
573026-A*-2	Marston's PLC Sr. Unsecured		B		3Z	7,239,449	102.5800	7,639,724	7,447,745	7,447,745	0	0	0	208,295	4.640	4.640	FMAN	34,558	0	11/25/2019	11/25/2024
58507L-AC-3	MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREI		D	2	1FE	464,296	106.5600	484,851	455,000	462,456	0	(956)	0	0	3.350	3.084	AO	3,811	15,243	01/16/2018	04/01/2027
589858-AA-3	Merieux Nutrisciences Corp Senior Note		D		2	2,500,000	103.1700	2,579,362	2,500,000	2,500,000	0	0	0	0	4.250	4.250	JD	3,247	106,250	08/08/2014	12/20/2022
59284B-AB-4	MEXICHEM SAB DE CV CORP FOREIGN	LS	D		2FE	18,752,820	105.6700	19,108,627	18,084,000	18,395,192	0	(106,456)	0	0	4.875	4.195	MS	249,785	881,595	09/27/2018	09/19/2022
59284B-AD-0	MEXICHEM SAB DE CV CORP FOREIGN		D		2FE	12,873,000	115.8900	13,906,436	12,000,000	12,791,156	0	(15,740)	0	0	6.750	6.203	MS	229,500	810,000	09/04/2014	09/19/2042
59284B-AE-8	MEXICHEM SAB DE CV CORP FOREIGN		D		2FE	6,147,300	105.6300	6,549,093	6,200,000	6,150,645	0	853	0	0	5.875	5.936	MS	105,228	364,250	09/09/2014	09/17/2044
59284B-AF-5	MEXICHEM SAB DE CV CORP FOREIGN		D	2	2FE	1,588,500	101.8200	1,832,807	1,800,000	1,608,586	0	19,114	0	0	4.000	5.715	AO	17,400	72,000	12/10/2018	10/04/2027
59284B-AG-3	MEXICHEM SAB DE CV CORP FOREIGN	LS	D	2	2FE	17,913,626	102.3800	18,874,024	18,435,000	17,927,491	0	7,224	0	0	5.500	5.698	JJ	467,532	1,013,925	11/27/2017	01/15/2048
606822-AG-9	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE		D		1FE	1,000,140	100.2400	1,002,424	1,000,000	1,000,122	0	(18)	0	0	2.190	2.182	MS	6,570	0	10/23/2019	09/13/2021
606822-BA-1	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE	LS	D		1FE	9,899,340	105.2300	9,996,979	9,500,000	9,855,239	0	(44,102)	0	0	3.761	2.656	JJ	153,835	159,843	07/25/2019	07/26/2023
606822-BG-8	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE	LS	D		1FE	20,094,814	102.4200	20,095,072	19,620,000	20,070,878	0	(23,936)	0	0	3.218	2.134	MS	199,934	0	11/15/2019	03/07/2022
606822-BL-7	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE		D		1FE	75,000,000	101.1600	75,872,575	75,000,000	75,000,000	0	0	0	0	2.623	2.623	JJ	890,727	0	07/11/2019	07/18/2022
60687Y-AH-2	MIZUHO FINANCIAL GROUP INC CORP FOREIGN		D		1FE	25,410,500	101.7900	25,448,181	25,000,000	25,380,421	0	(30,079)	0	0	2.953	2.226	FA	252,235	0	10/24/2019	02/28/2022
60687Y-AV-1	MIZUHO FINANCIAL GROUP INC CORP FRGN FLO		D	2	1FE	10,032,840	101.1100	10,111,004	10,000,000	10,027,746	0	(5,094)	0	0	2.721	2.599	JJ	124,713	0	07/24/2019	07/16/2023
616885-A@-8	Morgan Advanced Materials Plc Senior Uns		D		3	1,000,000	99.2200	992,250	1,000,000	1,000,000	0	0	0	0	3.370	3.370	AO	5,991	33,700	10/27/2016	10/27/2026
62854A-AP-9	MYLAN NV CORP FOREIGN	LS	D	2	2FE	12,328,704	111.3400	14,668,846	13,175,000	12,364,941	0	12,921	0	0	5.250	5.703	JD	30,742	691,688	02/03/2017	06/15/2046
62856R-AC-9	MYRIAD INTERNATIONAL HOLDING B CORP FORE	LS	D	2	2FE	4,304,000	111.1200	4,444,827	4,000,000	4,234,635	0	(38,606)	0	0	5.500	4.254	JJ	97,778	220,000	02/28/2018	07/21/2025
636012-A*-7	National Express Group Plc Senior Note		B		2	38,874,401	105.9600	37,469,469	35,361,844	35,361,844	0	0	0	(650,532)	4.550	4.550	FA	603,361	1,603,087	08/16/2012	08/16/2021
63873N-D9-9	NATIXIS SA CERTIFICATE OF DEPOSIT		D		1FE	35,000,000	100.0000	35,001,400	35,000,000	35,000,000	0	0	0	0	2.240	3.013	JAJO	180,715	742,226	01/09/2019	01/10/2020
65504L-AL-1	NOBLE HOLDING INTL LTD CORP FOREIGN		D	2	5FE	330,920	141.9700	209,864	500,000	333,438	0	759	0	0	8.950	10.764	AO	11,188	44,750	12/07/2015	04/01/2045
65557C-AD-5	NORDEA BANK AB CORP FOREIGN		D		1FE	9,952,300	103.0100	10,300,846	10,000,000	9,993,711	0	5,593	0	0	4.875	4.936	JJ	226,146	487,500	01/11/2011	01/14/2021
65557C-AJ-2	NORDEA BANK AB CORP FOREIGN		D		1FE	13,758,232	100.1800	12,372,609	12,350,000	12,371,580	0	(299,692)	0	0	4.875	2.401	JJ	257,549	602,186	08/24/2015	01/27/2020
65557C-AR-4	NORDEA BANK AB CORP FOREIGN		D		1FE	39,817,398	100.3400	39,928,336	39,795,000	39,798,848	0	(6,381)	0	0	2.500	2.483	MS	287,408	994,875	05/18/2016	09/17/2020
65590A-H6-6	NORDEA BANK AB CERTIFICATE OF DEPOSIT		D		1FE	20,020,539	100.1200	20,003,776	19,980,000	20,006,248	0	(14,292)	0	0	2.180	2.587	MJSD	33,879	263,930	08/16/2019	09/04/2020
65590A-XJ-0	NORDEA BANK AB CERTIFICATE OF DEPOSIT		D		1FE	105,000,000	100.1100	105,111,300	105,000,000	105,000,000	0	0	0	0	2.187	2.626	MJSD	127,590	2,964,185	06/12/2018	06/12/2020
667137-A*-4	Northumbrian Water Group plc Senior Note		B		2	31,915,259	104.9500	27,222,263	25,938,490	25,938,490	0	0	0	1,001,513	5.820	5.820	AO	322,891	1,463,383	04/14/2011	04/14/2021
000000-00-0	Off-Grid Energy Access Fund Senior Secur		D	4	2Z	500,000	101.0000	505,000	500,000	500,000	0	0	0	0	5.495	5.485	FMAN	4,592	12,062	06/07/2019	05/01/2024
685218-AB-5	ORANGE SA CORP FOREIGN		D	2	2FE	2,672,435	132.6000	2,983,562	2,250,000	2,632,784	0	(9,172)	0	0	5.500	4.340	FA	49,844	123,750	04/27/2015	02/06/2044
68620Y-AA-0	Origin Energy Finance Ltd CORP FOREIGN		D		2FE	24,923,750	105.3200	26,329,266	25,000,000	24,980,931	0	8,726	0	0	5.450	5.490	AO	291,424	1,362,500	10/06/2011	10/14/2021
68620Y-B*-2	Origin Energy Finance Ltd Senior Unsecur		D		2	47,200,000	108.1500	51,046,189	47,200,000	47,200,000	0	0	0	0	4.950	4.950	JJ	1,077,340	389,400	05/15/2019	01/15/2029
69370P-AE-1	PERTAMINA PERSERO PT GOVT FOREIGN		D		2FE	2,090,000	106.6500	2,228,947	2,090,000	2,090,000	0	0	0	0	4.700	4.700	JJ	41,202	0	07/23/2019	07/30/2049
69832A-AA-4	PANASONIC CORP CORP FOREIGN	LS	D	2	1FE	9,481,540	100.9100	9,561,035	9,475,000	9,480,557	0	(983)	0	0	2.536	2.509	JJ	108,129	0	07/24/2019	07/19/2022
708326-A*-4	Pennon Group plc Senior Note		B		2	20,032,501	105.3000	17,438,455	16,560,409	16,560,409	0	0	0	639,415	4.500	4.500	AO	140,763	726,247	04/23/2012	04/25/2022
708326-A@-2	Pennon Group plc Senior Note		B		2	50,700,000	113.0400	45,431,953	40,189,579	40,189,579	0	0	0	1,551,762	4.770	4.770	MS	495,236	1,837,670	03/28/2014	03/30/2026
75102X-AA-4	RAIZEN FUELS FINANCE SA CORP FOREIGN		D		2FE	2,883,688	109.2400	3,004,247	2,750,000	2,859,176	0	(12,827)	0	0	5.300	4.633	JJ	65,183	145,750	01/18/2018	01/20/2027
758203-AA-1	REED ELSEVIER INC NOTES 144A		D		2FE	938,150	114.3000	1,143,013	1,000,000	983,442	0	3,654	0	0	6.625	7.127	AO	13,986	66,250	11/02/1993	10/15/2023
759470-AQ-0	RELIANCE INDS LTD CORP FOREIGN		D		2FE	7,263,491	105.9000	7,449,818	7,035,000	7,205,319	0	(30,105)	0	0	4.125	3.598	JJ	123,332	290,194	01/12/2018	01/28/2025
767201-AD-8	RIO TINTO FINANCE LTD BD CORP FOREIGN		D		1FE	14,897,850	134.1600	20,124,344	15,000,000	14,938,837	0	4,983	0	0	7.125	7.189	JJ	492,813	1,068,750	06/24/2008	07/15/2028
767201-AL-0	RIO TINTO FINANCE LTD BD CORP FOREIGN	LS	D		1FE	15,108,250	131.0800	19,662,373	15,000,000	15,090,532	0	(2,443)	0	0	5.200	5.152	MN	127,833	780,000	09/14/2011	11/02/2040
76720A-AD-8	RIO TINTO FINANCE PLC CORP FOREIGN	LS	D	2	1FE	13,375,215	122.4800	16,535,468	13,500,000	13,391,954	0	2,641	0	0	4.750	4.808	MS	176,344	641,250	04/03/2012	03/22/2042
780153-AU-6	Royal Caribbean Cruises Ltd CORPORATE		D		2FE	4,030,000	108.2200	4,328,689	4,000,000	4,010,547	0	(3,405)	0	0	5.250	5.148	MN	26,833	210,000	06/17/2013	11/15/2022
780641-AH-9	KONINKLIJKE KPN SR UNSUB		D		2FE	25,280,585	138.9100	29,027,703	20,897,000	24,103,378	0	(212,254)	0	0	8.375	6.360	AO	437,531	1,750,124	04/03/2018	10/01/2030
786455-B#-1	Safestore Holdings plc Sr. Secured		B		2Z	3,010,020	100.0500	3,059,176	3,057,690	3,057,690	0	0	0	47,670	1.260	1.260	AO	6,635	0	10/29/2019	10/29/2026
786455-C@-2	Safestore Holdings plc Sr. Secured		B		2Z	2,179,411	100.3400	2,262,486	2,254,725	2,254,725	0	0	0	75,314	2.690	2.690	AO	10,446	0	10/29/2019	10/29/2029
803070-AB-7	SAPPI PAPIER HLDG BD COMPANY GUARNT 144A		D		3FE	10,455,312	104.3300	12,519,989	12,000,000	10,863,124	0	48,877	0	0	7.500	8.719	JD	40,000	900,000	03/19/2003	06/15/2032
806854-AB-1	SCHLUMBERGER NORGE AS CORP FOREIGN	LS	D	2	1FE	8,247,884	102.0900	8,274,406	8,105,000	8,132,868	0	(18,485)	0	0	3.300	3.056	MS	79,497	267,465	07/16/2013	09/14/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
806854-AH-8	SCHLUMBERGER NORGE AS CORP FOREIGN	LS	D	2	1FE	30,697,005	105.7900	32,414,582	30,640,000	30,663,070	0	(6,160)	0	0	3.650	3.626	JD	93,197	1,118,360	02/03/2014	12/01/2023
822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP FORE	LS	D		1FE	88,214,519	145.5500	98,131,498	67,421,000	84,399,475	0	(570,246)	0	0	6.375	4.395	JD	191,026	4,298,089	11/27/2017	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FINANCE BV CORP FORE	LS	D		1FE	59,879,833	135.5100	79,104,868	58,375,000	59,735,504	0	(40,948)	0	0	5.500	5.303	MS	856,167	3,210,625	12/07/2016	03/25/2040
822582-AT-9	SHELL INTERNATIONAL FINANCE BV CORPORATE	LS	D		1FE	7,531,536	106.3300	9,539,180	8,971,000	7,700,040	0	31,148	0	0	3.625	4.642	FA	117,433	325,199	04/27/2015	08/21/2042
822582-AX-0	SHELL INTERNATIONAL FINANCE BV CORPORATE		D		1FE	10,563,309	104.8400	11,165,224	10,650,000	10,614,595	0	8,968	0	0	3.400	3.498	FA	139,811	362,100	09/27/2013	08/12/2023
822582-AY-8	SHELL INTERNATIONAL FINANCE BV CORPORATE		D		1FE	4,523,794	121.0900	4,870,270	4,022,000	4,479,269	0	(11,795)	0	0	4.550	3.815	FA	70,659	183,001	07/21/2017	08/12/2043
822582-BF-8	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1FE	37,184,683	119.2900	44,754,764	37,517,000	37,213,111	0	6,151	0	0	4.375	4.428	MN	227,968	1,641,369	07/31/2017	05/11/2045
822582-BX-9	SHELL INTERNATIONAL FINANCE BV CORP FORE	LS	D		1FE	7,835,414	101.0800	8,354,904	8,266,000	7,879,731	0	44,317	0	0	2.500	3.282	MS	62,569	165,825	03/19/2019	09/12/2026
822582-BZ-4	SHELL INTERNATIONAL FINANCE BV CORP FORE		D	2	1FE	4,979,100	105.3400	5,267,196	5,000,000	4,983,365	0	3,906	0	0	3.500	3.592	MN	23,333	175,000	11/07/2018	11/13/2023
822582-CD-2	SHELL INTERNATIONAL FINANCE BV CORP FORE		D	2	1FE	1,489,410	99.0800	1,486,184	1,500,000	1,489,528	0	118	0	0	2.375	2.455	MN	5,344	0	11/04/2019	11/07/2029
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS CORP FORE		D	2	2FE	28,756,604	103.0600	28,578,208	27,729,000	28,717,460	0	(39,145)	0	0	3.200	2.598	MS	241,550	283,664	10/09/2019	09/23/2026
82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1FE	3,320,004	105.2600	3,631,320	3,450,000	3,339,934	0	17,942	0	0	3.250	3.910	MN	10,590	112,125	11/15/2018	05/27/2025
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1FE	26,512,907	120.2600	32,315,197	26,870,000	26,541,244	0	6,477	0	0	4.400	4.480	MN	111,660	1,182,280	12/11/2015	05/27/2045
82620K-AJ-2	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1FE	10,989,990	99.8500	10,983,097	11,000,000	10,996,392	0	2,012	0	0	1.700	1.719	MS	55,061	187,000	09/06/2016	09/15/2021
82620K-AK-9	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	LS	D		1FE	3,521,805	99.7600	3,682,085	3,691,000	3,552,602	0	30,797	0	0	2.000	3.078	MS	21,736	73,820	02/08/2019	09/15/2023
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1FE	62,967,205	99.5600	66,958,070	67,254,000	63,597,642	0	435,547	0	0	2.350	3.237	AO	333,655	1,073,410	10/21/2019	10/15/2026
82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1FE	36,430,957	101.8900	41,775,261	41,000,000	36,522,231	0	78,539	0	0	3.300	3.965	MS	398,383	940,500	03/18/2019	09/15/2046
82620K-AP-8	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1FE	16,111,164	100.0500	16,228,204	16,220,000	16,198,420	0	87,256	0	0	2.200	2.824	MS	104,078	356,840	02/08/2019	03/16/2020
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	LS	D		1FE	6,851,736	103.8700	7,167,052	6,900,000	6,860,579	0	7,985	0	0	3.125	3.270	MS	62,891	215,625	01/23/2019	03/16/2024
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1FE	5,537,814	106.0400	6,097,397	5,750,000	5,561,837	0	22,156	0	0	3.400	3.925	MS	57,021	195,500	11/28/2018	03/16/2027
83050P-CF-4	SKANDINAVISKA ENSKILDA BANKEN CERTIFICAT		D		1FE	13,000,000	99.9600	12,994,410	13,000,000	13,000,000	0	0	0	0	1.965	2.038	MON	8,513	123,551	07/18/2019	07/20/2020
83051G-AD-0	SKANDINAVISKA ENSKILDA CORP FOREIGN		D		1FE	6,265,933	100.1400	6,223,601	6,215,000	6,220,271	0	(13,171)	0	0	2.450	2.234	MN	14,381	152,268	05/19/2016	05/27/2020
83051G-AE-8	SKANDINAVISKA ENSKILDA CORP FOREIGN		D		1FE	22,922,210	100.5200	22,862,674	22,744,000	22,779,450	0	(39,982)	0	0	2.625	2.443	MN	72,970	597,030	05/04/2016	11/17/2020
83051G-AK-4	SKANDINAVISKA ENSKILDA CORP FOREIGN		D		1FE	7,993,440	102.0400	8,162,978	8,000,000	7,994,828	0	1,388	0	0	3.050	3.079	MS	65,067	122,000	03/18/2019	03/25/2022
83051G-AM-0	SKANDINAVISKA ENSKILDA CORP FOREIGN		D		1FE	11,996,880	100.1200	12,014,156	12,000,000	11,996,865	0	(15)	0	0	2.200	2.209	JD	13,933	0	12/04/2019	12/12/2022
83379#-AD-7	Sodexo Inc. Senior Note		D		1	1,000,000	106.6600	1,066,603	1,000,000	1,000,000	0	0	0	0	4.140	4.140	MS	13,455	41,400	03/04/2014	03/04/2026
85255A-A*-1	Stagecoach Group plc Senior Note		D		2	0	0.0000	0	0	0	0	0	0	0	4.360	0.000	AO	0	50,381	12/01/2019	10/18/2022
865622-BE-3	SUMITOMO MITSUI BANKING CORP CORP FOREIG		D		1FE	21,173,200	105.5600	21,112,246	20,000,000	21,154,301	0	(18,899)	0	0	3.950	2.249	JJ	355,500	0	12/05/2019	07/19/2023
865622-BR-4	SUMITOMO MITSUI BANKING CORP CORP FOREIG		D		1FE	7,562,274	100.0200	7,576,611	7,575,000	7,574,799	0	2,625	0	0	2.450	2.486	JJ	85,061	185,588	01/08/2015	01/16/2020
86562M-AM-2	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN		D		1FE	1,796,585	101.6200	1,798,714	1,770,000	1,795,157	0	(1,428)	0	0	2.846	2.126	JJ	23,788	0	11/14/2019	01/11/2022
86562M-AQ-3	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN	LS	D		1FE	21,179,808	101.7400	21,162,609	20,800,000	21,150,211	0	(29,597)	0	0	2.784	2.097	JJ	271,842	0	10/09/2019	07/12/2022
86562M-BF-6	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN		D		1FE	13,774,010	105.9600	13,774,149	13,000,000	13,764,000	0	(10,010)	0	0	3.936	2.308	AO	106,600	0	12/19/2019	10/16/2023
86565B-G3-9	SUMITOMO MITSUI BANKING CORP (CERTIFICA		D		1FE	56,886,000	100.0300	57,017,100	57,000,000	56,873,515	0	(12,485)	0	0	2.351	2.378	JAJO	290,334	404,546	07/11/2019	07/12/2021
86565B-ZV-6	SUMITOMO MITSUI BANKING CORP (CERTIFICA		D		1FE	24,952,500	100.0600	25,015,000	25,000,000	24,967,176	0	14,676	0	0	2.259	2.988	FMAN	69,029	348,689	05/14/2019	05/13/2021
86958J-7L-7	SVENSKA HANDELSBANKEN AB CERTIFICATE OF		D		1FE	10,000,000	99.9900	9,999,100	10,000,000	10,000,000	0	0	0	0	1.895	2.592	MON	11,581	117,315	06/07/2019	06/10/2020
86960B-AJ-1	SVENSKA HANDELSBANKEN AB CORP FOREIGN	LS	D		1FE	20,246,923	100.3600	20,247,515	20,175,000	20,186,137	0	(15,017)	0	0	2.400	2.323	AO	121,050	484,200	01/13/2016	10/01/2020
86960B-AX-0	SVENSKA HANDELSBANKEN AB CORP FOREIGN		D		1FE	1,098,570	107.0500	1,177,513	1,100,000	1,098,828	0	265	0	0	3.900	3.929	MN	4,886	42,900	11/13/2018	11/20/2023
87020P-AG-2	SWEDBANK AB CORP FOREIGN		D		1FE	13,652,991	100.6900	13,743,761	13,650,000	13,650,486	0	(627)	0	0	2.650	2.645	MS	111,532	361,725	03/16/2016	03/10/2021
870836-AC-7	UBS AG STAMFORD CT SUB DEBENTURES		D		2FE	11,627,100	123.1600	12,315,496	10,000,000	10,600,268	0	(89,117)	0	0	7.500	6.197	JJ	345,833	750,000	09/25/2002	07/15/2025
87124V-B#-5	Sydney Airport Finance Co Pty Debt in In		B		2FE	21,000,000	123.4400	21,041,949	17,046,132	17,046,132	0	0	0	(25,462)	5.701	5.701	MN	110,677	948,194	11/18/2014	11/20/2029
87155N-A*-0	Symrise AG Senior Note		D		2	37,150,000	101.4200	37,677,378	37,150,000	37,150,000	0	0	0	0	4.090	4.092	MS	384,079	1,519,435	11/23/2010	11/23/2020
87656X-A@-0	Tate & Lyle Intl Finance Plc Senior Unse		D		2	5,000,000	103.1100	5,155,522	5,000,000	5,000,000	0	0	0	0	3.830	3.830	AO	32,981	191,500	10/29/2015	10/30/2023
877409-A@-1	Taylor Wimpey plc Senior Unsecured Note		B		2	27,048,120	102.9600	27,646,715	26,851,963	26,851,963	0	0	0	(493,980)	2.020	2.020	JD	4,520	544,850	06/28/2016	06/28/2023
87927V-AF-5	TELECOM ITALIA CAPITAL 144A	LS	D		3FE	23,403,554	111.5900	26,503,326	23,750,000	23,461,824	0	12,128	0	0	6.375	6.083	MN	193,464	1,514,063	04/18/2006	11/15/2033
87927V-AR-9	TELECOM ITALIA CAPITAL CORPORATE		D		3FE	9,129,303	118.4900	10,768,556	9,088,000	9,119,911	0	(1,003)	0	0	7.200	7.163	JJ	296,269	654,336	07/24/2006	07/18/2036
87927V-AV-0	TELECOM ITALIA CAPITAL CORP FOREIGN	LS	D		3FE	6,600,000	122.7400	8,100,709	6,600,000	6,600,000	0	0	0	0	7.721	7.721	JD	38,219	509,586	05/28/2008	06/04/2038
879385-AD-4	TELEFONICA EUROPE BV COMPANY GUARNT		D		2FE	34,089,563	143.6400	44,598,774	31,050,000	32,872,118	0	(116,922)	0	0	8.250	7.419	MS	754,256	2,561,625	07/21/2004	09/15/2030
87938W-AC-7	TELEFONICA EMISIONES SAU CORPORATE		D		2FE	35,188,280	140.2400	45,053,556	32,125,000	34,559,546	0	(87,876)	0	0	7.045	6.284	JD	69,154	2,263,206	04/27/2015	06/20/2036
87946F-A*-1	Teleperformance S.A. Senior Note		D		2	19,431,535	101.1700	19,596,972	19,370,000	19,417,661	0	(13,874)	0	0	3.640	3.507	JD	43,087	705,068	06/03/2019	12/09/2021
87969N-AC-9	TELSTRA CORP LTD CORP FOREIGN		D		1FE	34,693,139	104.7000	33,143,147	31,657,000	32,486,691	0	(446,963)	0	0	4.800	3.269	AO	333,454	1,519,536	08/20/2015	10/12/2021
87969N-AD-7	TELSTRA CORP LTD CORP FOREIGN		D	2	1FE	774,432	103.0200	824,199	800,000	780,321	0	3,327	0	0	3.125	3.642	AO	5,833	25,000	03/12/2018	04/07/2025
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE II CORP FORE		D		3FE	3,323,472	72.2300	2,889,237	4,000,000	3,355,286	0	10,894	0	0	4.100	5.225	AO	41,000	164,000	12/19/2016	10/01/2046
89152U-AH-5	TOTAL CAPITAL SA CORP FOREIGN		D		1FE	15,896,640	111.5400	17,288,933	15,500,000	15,862,678	0	(33,962)	0	0	3.883	3.569	AO	133,748	601,865	01/08/2019	10/11/2028
89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA CORP FORE	LS	D		1FE	43,133,615	107.1400	46,564,532	43,460,000	43,308,662	0	31,585	0	0	3.750	3.838	AO	366,694	1,629,750	01/08/2014	04/10/2024
89153V-AR-0	TOTAL CAPITAL INTERNATIONAL SA CORP FORE		D	2	1FE	19,800,000	100.6600	19,929,602	19,800,000	19,800,000	0	0	0	0	2.218	2.212	JJ	208,603	0	07/08/2019	07/12/2021
89153V-AS-8	TOTAL CAPITAL INTERNATIONAL SA CORP FORE		D	2	1FE	20,000,000	101.3300	20,265,296	20,000,000	20,000,000	0	0	0	0	2.434	2.434	JJ	231,230	0	07/08/2019	01/10/2025
89153V-AT-6	TOTAL CAPITAL INTERNATIONAL SA CORP FORE		D	2	1FE	1,820,000	102.8000	1,871,045	1,820,000	1,820,000	0	0	0	0	2.829	2.829	JJ	24,457	0	07/08/2019	01/10/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89153V-AU-3	TOTAL CAPITAL INTERNATIONAL SA CORP FORE	LS	D	2	1FE	37,943,554	105.6900	40,218,040	38,054,000	37,944,460	0	907	0	0	3.461	3.477	JJ	625,598	0	07/18/2019	07/12/2049
902133-AG-2	Tyco Electro CORP		D		1FE	7,582,200	146.9800	8,451,326	5,750,000	7,263,242	0	(52,614)	0	0	7.125	4.889	AO	102,422	409,688	04/27/2015	10/01/2037
902133-AV-9	Tyco Electro CORP FRGN FLOATER		D		1FE	28,600,000	100.0800	28,624,209	28,600,000	28,600,000	0	0	0	0	2.342	3.201	MJSD	50,225	852,018	11/28/2018	06/05/2020
90261X-GD-8	UBS AG STAMFORD CORP FOREIGN		D		1FE	21,909,248	101.6800	19,756,859	19,430,000	19,665,186	0	(389,642)	0	0	4.875	2.794	FA	386,778	947,213	10/23/2013	08/04/2020
90265U-A#-1	UBM plc Senior Unsecured Note		D		2	20,000,000	109.3300	21,866,589	20,000,000	20,000,000	0	0	0	0	4.680	4.680	JD	41,600	936,000	06/15/2017	06/15/2027
902674-XK-1	UBS AG (LONDON BRANCH) CORP FOREIGN		D	2	1FE	5,872,800	100.3700	6,022,450	6,000,000	5,943,290	0	59,746	0	0	2.450	3.505	JD	12,250	147,000	10/23/2018	12/01/2020
902674-XN-5	UBS AG (LONDON BRANCH) CORP FOREIGN	LS	D		1FE	21,808,431	125.5400	27,116,177	21,600,000	21,804,803	0	(3,619)	0	0	4.500	4.440	JD	13,500	972,000	01/02/2019	06/26/2048
90351D-AH-0	UBS GROUP FDG JERSEY LTD CORP FOREIGN	LS	D		1FE	45,270,113	101.0500	45,275,692	44,807,000	45,256,269	0	(13,844)	0	0	2.650	2.155	FA	494,744	0	12/05/2019	02/01/2022
90352J-AA-1	UBS GROUP FUNDING SWITZERLAND CORP FOREI		D	2	1FE	23,752,354	102.9200	24,977,064	24,268,000	23,885,748	0	102,985	0	0	3.491	3.991	MN	89,426	847,196	10/18/2018	05/23/2023
90352J-AC-7	UBS GROUP FUNDING SWITZERLAND CORP FOREI		D	2	1FE	865,000	109.2600	945,115	865,000	865,000	0	0	0	0	4.253	4.253	MS	10,015	36,788	03/16/2017	03/23/2028
915436-AC-3	UPM-KYMMENE CORPORATION CORP FOREIGN		D		2FE	2,178,280	124.7500	2,494,938	2,000,000	2,094,190	0	(8,819)	0	0	7.450	6.672	MN	14,486	149,000	10/27/2005	11/26/2027
91889D-AF-3	VALARIS PLC CORP FOREIGN		D	2	5FE	382,237	45.1400	225,685	500,000	382,868	0	631	0	0	5.750	7.922	AO	7,188	14,375	07/31/2019	10/01/2044
92857W-AQ-3	VODAFONE GROUP PLC CORP FOREIGN	LS	D		2FE	28,982,833	129.7000	35,325,849	27,236,000	28,637,825	0	(53,758)	0	0	6.150	5.654	FA	576,949	1,675,014	03/13/2012	02/27/2037
92863U-AA-4	VOLCAN COMPANIA MINERA SAA CORP FOREIGN		D		3FE	2,297,656	104.5800	2,222,356	2,125,000	2,171,533	0	(20,933)	0	0	5.375	4.265	FA	47,274	114,219	03/13/2013	02/02/2022
92928W-AH-8	WESTERN MINING CORP FINANCE COMPANY GUAR		D		1FE	20,695,544	130.7000	26,140,877	20,000,000	20,461,473	0	(22,101)	0	0	6.250	5.996	MN	159,722	1,250,000	03/06/2006	05/15/2033
961214-DZ-3	WESTPAC BANKING CORP CORP FOREIGN		D		1FE	10,012,100	104.9300	10,492,707	10,000,000	10,008,492	0	(2,412)	0	0	3.650	3.622	MN	46,639	365,000	06/27/2018	05/15/2023
9612E0-DG-9	WESTPAC BANKING CORP CORP FRGN FLOATER		D		1FE	89,326,900	100.1400	89,722,799	89,600,000	89,491,330	0	158,452	0	0	2.267	3.279	MJSD	169,260	2,596,163	01/23/2019	09/01/2020
98415U-A*-7	Xignux S.A. de C.V. Senior Unsecured Not		D		3	95,820,600	104.9100	100,522,917	95,820,600	95,820,600	0	0	0	0	5.750	5.750	MN	918,281	5,509,685	11/01/2017	11/01/2027
98420E-AB-1	XLIT LTD CORP FOREIGN		D		1FE	3,242,525	128.5600	4,178,275	3,250,000	3,243,324	0	135	0	0	5.250	5.265	JD	7,583	170,625	11/18/2013	12/15/2043
A9897#-AA-0	Worthington Cylinders GmbH Aus Senior Un		B	4	2IF	26,082,976	100.6000	26,419,546	26,263,133	26,263,133	0	0	0	180,157	1.900	1.904	FMAN	52,672	122,622	08/23/2019	08/23/2034
B03968-AD-0	Ansell Healthcare Europe NV Senior Unsec		B		2	34,050,000	106.4400	35,844,992	33,675,000	33,675,000	0	0	0	(375,000)	2.468	2.468	JD	57,715	541,299	04/09/2019	06/06/2029
B03968-AE-8	Ansell Healthcare Europe NV Senior Unsec		B		2	14,252,323	108.4200	15,282,018	14,095,359	14,095,359	0	0	0	(156,964)	2.750	2.750	MS	102,289	175,272	04/09/2019	03/26/2028
B03968-AF-5	Ansell Healthcare Europe NV Senior Unsec		B		2	21,272,037	109.5200	23,041,666	21,037,763	21,037,763	0	0	0	(234,274)	2.985	2.985	MS	165,716	283,954	04/09/2019	03/26/2027
B3363*-AA-1	Dolomies de Marche-Les-Dames Senior Unse		B		1YE	54,659,050	104.2300	57,433,185	55,100,838	55,100,838	0	0	0	(1,013,659)	1.590	1.590	JD	12,168	877,079	07/10/2015	06/26/2025
B6385#-AE-6	Omega Pharma NV Senior Note		B		2YE	118,222,822	111.9900	105,252,427	93,983,795	93,983,795	0	0	0	(1,728,967)	5.105	5.105	JJ	2,038,896	4,821,336	07/19/2011	07/28/2023
B6961#-AB-4	Puratos NV Senior Note		B	4	2	6,573,624	108.3400	5,897,605	5,443,669	5,443,669	0	0	0	(100,144)	4.010	4.010	MN	26,074	215,647	11/17/2011	11/17/2023
B6961#-AC-2	Puratos NV Senior Note		B	4	2	3,463,895	108.3800	3,216,821	2,968,109	2,968,109	0	0	0	(54,603)	4.028	4.028	MN	14,278	118,093	04/13/2012	11/17/2023
B6961#-AE-8	Puratos NV Senior Unsecured Note		B		2	18,676,999	103.8400	19,469,103	18,748,821	18,748,821	0	0	0	(344,912)	1.350	1.350	JJ	113,899	254,686	07/19/2017	07/19/2027
D0003*-AA-1	ADM Germany GmbH Senior Note		D		1	20,348,000	100.9900	20,548,795	20,348,000	20,348,000	0	0	0	0	3.710	3.710	FA	306,158	754,911	02/05/2014	02/05/2021
D0448@-AA-2	Ardex Anlagen GmbH Senior Unsecured Note		B		2	22,950,000	106.8600	22,263,398	20,834,108	20,834,108	0	0	0	(383,273)	2.180	2.180	MS	124,900	451,038	03/22/2018	03/22/2030
D0448@-AB-0	Ardex Anlagen GmbH Senior Unsecured Note		B		2	1,969,938	108.4300	2,110,558	1,946,527	1,946,527	0	0	0	(23,410)	2.390	2.390	FA	15,895	22,951	02/28/2019	02/28/2031
D2736#-AK-5	Fritz Draexlmaier Gmbh & Co KG Senior No		B		2PL	17,800,000	108.8400	15,844,744	14,557,741	14,557,741	0	0	0	(267,811)	4.050	4.050	AO	145,759	581,342	04/02/2014	04/02/2024
D2741@-AA-2	Feuer Powertrain GmbH & Co. KG Senior Se		B		5YE	7,440,000	102.8800	6,243,527	6,068,449	6,068,449	0	0	0	(111,638)	6.150	5.899	JD	4,147	373,195	12/27/2013	12/28/2020
D3622@-AA-4	Intersnack Group GmbH & Co KG Senior Not		B		2	17,912,407	110.1400	17,034,753	15,466,674	15,466,674	0	0	0	(284,532)	4.000	4.000	MS	183,882	616,972	03/14/2013	03/14/2023
D5364#-AE-1	Messer Group GmbH Senior Secured Note		B		2	15,659,577	106.7500	15,236,460	14,273,549	14,273,549	0	0	0	(262,582)	3.680	3.680	FA	217,402	528,074	08/02/2012	08/02/2022
D5364#-AF-8	Messer Group GmbH Senior Secured Note		B		2	12,979,649	105.2600	10,613,208	10,082,807	10,082,807	0	0	0	(185,488)	4.550	4.550	JD	21,664	456,959	06/14/2011	06/14/2021
D5364#-AJ-0	Messer Group GmbH Senior Secured Note		B		2	47,199,900	101.6000	47,238,180	46,495,733	46,495,733	0	0	0	(704,167)	1.490	1.490	JJ	292,510	343,508	01/29/2019	01/29/2024
D5472#-AF-7	Molkerei Alois Muller GmbH&Co Senior Not		D		2	1,750,000	102.4200	1,792,410	1,750,000	1,750,000	0	0	0	0	3.720	3.720	JJ	29,657	65,100	07/17/2012	07/18/2022
D5565*-AA-0	Mineralbrunnen Uberkingen Senior Secured		B	4	3	2,362,910	105.5000	2,638,197	2,500,581	2,500,581	0	0	0	(46,002)	3.500	3.515	MJSD	2,674	87,207	01/17/2017	12/20/2024
D5874#-AA-2	Oldendorff Drybulk GmbH & Co. Senior Sec		D		2	1,000,000	105.0000	1,049,983	1,000,000	1,000,000	0	0	0	0	4.840	4.840	FA	18,553	48,400	02/13/2014	02/13/2024
D6000#-AB-5	MEC Holding GmbH EURO Gtd Senior Note		B		4	15,706,250	101.8000	14,283,774	14,031,250	14,031,250	0	0	0	(258,125)	5.500	5.500	JD	6,431	775,191	07/02/2010	07/02/2020
D6000#-AC-3	MEC Holding GmbH USD Gtd Senior Note		B		4	4,650,000	100.9600	4,694,713	4,650,000	4,650,000	0	0	0	0	6.100	6.100	JD	2,364	283,650	07/02/2010	07/02/2020
D6604@-AB-7	Roto Frank AG Senior Note		B		3	3,520,516	101.3300	3,234,572	3,192,067	3,192,067	0	0	0	(58,723)	4.040	4.040	JD	9,672	128,216	06/04/2012	06/04/2020
D8286#-AE-0	Sirona Dental Services GmbH Senior Unsec		B		2	3,291,400	99.8700	3,292,434	3,296,686	3,296,686	0	0	0	(60,647)	1.500	1.500	AO	8,791	49,017	10/27/2016	10/27/2029
D8286#-AG-5	Sirona Dental Services GmbH Senior Unsec		B		2	5,991,550	99.8600	5,992,508	6,001,173	6,001,173	0	0	0	(110,400)	1.580	1.580	AO	16,857	93,989	10/27/2016	10/27/2030
D8286#-AJ-9	Sirona Dental Services GmbH Senior Unsec		B		2	7,300,000	99.7400	7,292,402	7,311,725	7,311,725	0	0	0	(134,510)	1.650	1.650	AO	21,448	119,587	10/27/2016	10/27/2031
D8563#-AA-2	VTG Deutschland GmbH Senior Secured Note		B		2	8,620,264	106.6100	6,923,294	6,494,125	6,494,125	0	0	0	(119,469)	5.736	5.736	MN	56,910	369,500	05/06/2011	05/06/2021
D8563#-AB-0	VTG Deutschland GmbH Senior Secured Note		B		2PL	16,958,069	115.4500	14,748,870	12,775,458	12,775,458	0	0	0	(235,023)	5.780	5.780	MN	112,814	732,468	05/06/2011	05/06/2023
D8563#-AC-8	VTG Deutschland GmbH Senior Secured Note		B		2PL	28,588,259	126.6900	27,286,351	21,537,128	21,537,128	0	0	0	(396,206)	5.834	5.834	MN	191,962	1,246,346	05/06/2011	05/06/2026
D9002#-AB-7	Vaillant GmbH Senior Note		B		2	15,308,843	107.4700	14,507,494	13,498,961	13,498,961	0	0	0	(248,333)	5.015	5.012	MN	86,502	671,198	08/15/2006	08/15/2021
D9478#-AA-4	Grammer AG Senior Unsecured Note		B	4	3IF	25,781,987	104.7300	27,041,534	25,821,092	25,821,092	0	0	0	39,105	3.320	3.320	JJ	409,580	0	07/09/2019	07/09/2031
D9695*-AA-5	Wilo SE Senior Note		B		2	71,312,853	104.9300	62,354,570	59,427,378	59,427,378	0	0	0	(1,093,252)	4.500	4.500	FA	1,002,837	2,664,464	02/16/2011	02/16/2021
D9695*-AB-3	Wilo SE Senior Note		B		2	7,545,235	109.0500	7,132,164	6,540,175	6,540,175	0	0	0	(120,316)	3.113	3.113	MS	55,980	202,153	03/22/2013	03/22/2023
D9860*-AF-3	Zollner Elektronik AG Senior Note		B		2	28,823,536	106.9700	24,623,332	23,019,045	23,019,045	0	0	0	(423,468)	5.340	5.340	JAJO	266,330	1,234,145	07/13/2011	07/13/2021
D9860*-AM-8	Zollner Elektronik AG Senior Note		B		2	11,835,000	110.6000	11,501,656	10,399,051	10,399,051	0	0	0	(191,305)	2.900	2.900	MJSD	24,293	299,363	12/02/2014	12/02/2026
E0534#-AA-4	Applus Services, S.A. Senior Unsecured N		B		2	58,352,417	104.0300	58,144,277	55,892,643	55,892,643	0	0	0	(1,028,225)	1.860	1.860	JJ	490,924	1,052,592	07/11/2018	07/11/2025
E0534#-AC-0	Applus Services, S.A. Senior Unsecured N		B		2	33,318,289	107.4100	34,277,850	31,913,798	31,913,798	0	0	0	(587,100)	2.340	2.340	JJ	352,647	756,113	07/11/2018	07/11/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
E5444#-AA-2	Futbol Club Barcelona Senior Unsecured N		B		2YE	39,221,731	103.7000	39,093,965	37,700,285	37,700,285	0	0	0	(693,551)	1.860	1.860	FA	239,585	701,616	08/28/2018	08/28/2023
E69333-AA-5	Jorge Pork Meat, S.L.U. Senior Unsecured		B	4	3	14,718,000	105.0300	14,148,100	13,470,000	13,470,000	0	0	0	(247,800)	3.100	3.099	FA	150,789	417,403	02/21/2018	02/21/2028
E69333-AB-3	Jorge Pork Meat, S.L.U. Senior Unsecured		B		3	24,530,000	104.9700	23,566,089	22,450,000	22,450,000	0	0	0	(413,000)	2.950	2.950	FA	239,155	662,010	02/21/2018	02/21/2025
000000-00-0	Ulma Inversiones Sociedad Coop Sr. Unsec		B	4	2Z	21,082,320	96.9100	20,451,679	21,103,000	21,103,000	0	0	0	20,680	2.250	2.250	MS	152,997	0	09/05/2019	09/05/2031
F0868*-AB-1	Barilla France S.A.S. Senior Note		D		2	19,000,000	103.8200	19,725,654	19,000,000	19,000,000	0	0	0	0	4.760	4.760	JJ	417,029	904,400	07/15/2011	07/15/2021
F0868*-AC-9	Barilla France S.A.S. Senior Note		D		2	11,000,000	108.5700	11,942,833	11,000,000	11,000,000	0	0	0	0	4.860	4.860	JJ	246,510	534,600	07/15/2011	07/15/2023
F1068#-AE-7	Bonduelle S.A. EURO GTD Senior Note		B	4	2PL	11,562,973	106.5600	10,890,344	10,220,029	10,220,029	0	0	0	(188,012)	4.700	4.698	MS	161,448	484,877	09/02/2010	09/02/2022
F1068#-AG-2	Bonduelle S.A. Senior Unsecured Note		B	4	2PL	69,732,854	103.6500	72,505,278	69,950,964	69,950,964	0	0	0	(1,286,848)	1.760	1.760	JJ	591,630	1,250,494	07/06/2017	07/06/2027
F1068#-AH-0	Bonduelle S.A. Senior Unsecured Note		B	4	2PL	42,220,031	104.3900	44,071,908	42,220,031	42,220,031	0	0	0	0	1.860	1.860	MN	124,338	395,046	05/02/2019	05/02/2029
F1369#-AC-7	Bureau Veritas S.A. Series C Guaranteed		D		2	3,865,838	102.0500	3,734,871	3,660,000	3,712,145	0	(93,550)	0	0	6.680	3.990	JJ	112,057	244,488	05/01/2018	07/16/2020
F2000#-AA-4	Compagnie des Levures Lesaffre Senior No		B	4	2	30,970,814	107.9100	27,423,409	25,412,820	25,412,820	0	0	0	(467,505)	5.440	5.440	JJ	579,864	1,360,124	07/31/2007	07/30/2022
F2000#-AB-2	Compagnie des Levures Lesaffre Senior No		B	4	2	3,628,242	111.7400	3,376,029	3,021,292	3,021,292	0	0	0	(55,581)	2.875	2.875	MS	22,922	85,980	09/26/2013	09/26/2028
F2000#-AE-6	Compagnie des Levures Lesaffre Senior Un		B	4	2	49,120,000	108.6000	48,763,238	44,900,000	44,900,000	0	0	0	(826,000)	1.960	1.960	MS	229,788	870,220	09/27/2018	09/27/2033
F2004#-AA-0	Compagnie des Alpes Finance Senior Unsec		B	4	2	45,645,000	105.5600	50,358,302	47,706,250	47,706,250	0	0	0	(877,625)	2.130	2.130	MS	296,375	1,007,487	03/15/2017	03/15/2029
F2004#-AB-8	Compagnie des Alpes Finance Senior Unsec		B	4	2IF	39,071,520	105.5800	40,768,429	38,614,000	38,614,000	0	0	0	(457,520)	2.140	2.140	AO	169,859	409,158	04/17/2019	04/17/2031
F2526#-AA-9	Deloitte SAS Senior Unsecured		B		2	26,616,000	102.7000	27,667,432	26,940,000	26,940,000	0	0	0	(495,600)	1.930	1.930	JJ	233,974	523,150	07/19/2016	10/19/2023
F4162@-AB-4	Saft Groupe SA Senior Note		D		1	1,000,000	104.4100	1,044,135	1,000,000	1,000,000	0	0	0	0	4.730	4.730	FA	16,161	47,300	02/28/2012	02/28/2022
F4733#-AB-2	Groupe Auchan SA Senior Note		D		2	9,160,000	100.0400	9,163,790	9,160,000	9,160,000	0	0	0	0	3.500	3.500	JD	2,672	320,600	06/28/2012	06/28/2022
F5309#-AC-1	Ipsos SA Series B Senior Note		D		2PL	15,452,786	101.6200	15,242,811	15,000,000	15,044,310	0	(58,254)	0	0	5.180	4.765	MS	200,725	777,000	11/01/2011	09/28/2020
F5309#-AD-9	Ipsos SA Series C Senior Note		D		2PL	10,000,000	106.3700	10,637,438	10,000,000	10,000,000	0	0	0	0	5.480	5.480	MS	141,567	548,000	09/28/2010	09/28/2022
F5754#-AB-3	LISI SA Senior Note		B	4	2	6,174,829	106.4500	5,470,268	5,138,633	5,138,633	0	0	0	(94,533)	3.640	3.640	AO	38,448	186,784	10/17/2013	10/17/2023
F5754#-AC-1	LISI SA Senior Note		B	4	2	19,457,143	102.6500	19,753,029	19,242,857	19,242,857	0	0	0	(354,000)	1.820	1.820	MS	98,256	348,871	03/20/2015	03/20/2025
F5754#-AD-9	LISI SA Senior Unsecured Note		B	4	2	29,350,000	102.7800	30,642,633	29,814,819	29,814,819	0	0	0	(548,486)	1.780	1.780	MS	172,479	528,363	03/04/2016	03/04/2026
F7908@-AA-8	Roquette Freres Senior Note		D	4	1FE	9,630,000	103.1700	9,935,051	9,630,000	9,630,000	0	0	0	0	4.180	4.179	MS	106,224	402,534	03/26/2012	03/26/2024
F8158#-AA-1	Savencia S.A. Senior Unsecured Note		B	4	2	22,184,000	106.8500	23,988,317	22,450,000	22,450,000	0	0	0	(413,000)	1.843	1.842	JJ	195,331	418,809	07/11/2016	07/11/2031
F8158#-AB-9	Savencia S.A. Senior Unsecured Note		B	4	2	58,885,000	107.7200	67,295,010	62,474,870	62,474,870	0	0	0	(1,149,315)	1.943	1.942	AO	239,344	1,209,953	04/20/2017	04/20/2032
F8158#-AD-5	Savencia S.A. Senior Unsecured Note		B	4	2	9,812,458	112.7800	10,513,873	9,322,458	9,322,458	0	0	0	(171,500)	2.460	2.460	MN	26,755	227,177	11/19/2018	11/21/2033
F8493@-AE-9	Sodexo SENIOR NOTE		D		1	6,490,000	102.9900	6,684,283	6,490,000	6,490,000	0	0	0	0	4.850	4.850	MS	80,440	314,765	03/29/2011	03/29/2021
F8493@-AG-4	Sodexo Senior Unsecured Note		D		1	24,960,000	103.9800	25,954,278	24,960,000	24,960,000	0	0	0	0	3.700	3.700	JD	10,261	923,520	06/27/2018	06/27/2023
F8568@-AD-1	Sonepar Senior Unsecured		D		2	35,000,000	101.3300	35,465,564	35,000,000	35,000,000	0	0	0	0	3.540	3.540	MN	185,850	1,239,000	05/07/2015	05/07/2025
F8629#-AB-0	Soparind S.C.A. Senior Unsecured Note		B	4	3	16,498,000	104.2600	17,525,337	16,809,481	16,809,481	0	0	0	(309,235)	2.080	2.080	JJ	154,423	351,646	07/22/2016	07/22/2026
F9120#-AA-4	Teleperformance S.E. Senior Unsecured No		D		2	15,140,000	102.9300	15,583,720	15,140,000	15,140,000	0	0	0	0	3.920	3.920	JD	28,026	593,488	12/14/2016	12/14/2023
F9120#-AB-2	Teleperformance S.E. Senior Unsecured No		D		2	9,020,000	104.9400	9,465,665	9,020,000	9,020,000	0	0	0	0	4.220	4.220	JD	17,975	380,644	12/14/2016	12/14/2026
F9731#-AF-4	Vicat SA Senior Note		D		2	5,000,000	102.5300	5,126,494	5,000,000	5,000,000	0	0	0	0	5.960	5.960	JD	24,833	298,000	12/21/2010	12/01/2020
F9731#-AG-2	Vicat SA Senior Note		D		2	3,866,324	107.8600	3,775,214	3,500,000	3,644,025	0	(45,416)	0	0	6.110	4.581	JD	17,821	213,850	08/19/2014	12/01/2022
G0369@-BD-7	Anglian Water Services Fin Plc Senior Se		B		1FE	8,242,417	106.4500	8,847,947	8,311,746	8,311,746	0	0	0	69,330	2.870	2.870	AO	50,324	115,601	04/16/2019	04/16/2029
G0693*-AA-3	Aurora Group Holdings (UK) Ltd Senior Se		D	4	4IF	2,920,000	101.3500	2,959,420	2,920,000	2,920,000	0	0	0	0	4.967	7.962	MON	1,708	231,592	01/23/2019	12/20/2024
G0693*-AD-7	Aurora Group Holdings (UK) Ltd Senior Se		B	4	4IF	14,249,503	101.3500	15,141,962	14,940,269	14,940,269	0	0	0	576,860	6.790	6.752	MJSD	33,350	917,268	12/20/2018	12/20/2024
G0693*-AE-5	Aurora Group Holdings (UK) Ltd Senior Se		D	4	4IF	1,536,000	101.3500	1,556,736	1,536,000	1,536,000	0	0	0	0	8.018	7.866	MJSD	4,049	124,469	12/20/2018	12/20/2024
G0693*-AF-2	Aurora Group Holdings (UK) Ltd Senior Se		B	4	4IF	2,191,872	101.3500	2,184,295	2,155,200	2,155,200	0	0	0	(39,648)	6.844	6.806	MJSD	4,849	135,972	12/20/2018	12/20/2024
G0697Q-AB-9	Atlas Mara Limited Secured Convertible N		D		5GI	20,013,400	99.9400	24,186,699	24,200,000	23,180,602	0	904,446	0	0	8.000	12.627	JD	5,378	1,936,000	10/01/2015	12/31/2020
G0756*-AA-7	BGL Holdings Ltd. Senior Unsecured Note		D		2	9,170,528	103.1200	8,986,475	8,714,962	8,714,962	0	0	0	336,494	3.010	3.010	JAJO	63,394	250,833	04/04/2018	04/04/2025
G0805#-AC-0	Aggreko Plc Senior Note		D		1	30,988,557	102.5000	30,750,143	30,000,000	30,195,921	0	(157,541)	0	0	4.710	4.146	MS	416,050	1,413,000	08/19/2014	03/15/2021
G0805#-AD-8	Aggreko Plc Senior Note		D		1	3,600,000	102.9500	3,706,254	3,600,000	3,600,000	0	0	0	0	3.450	3.450	JD	690	124,200	06/29/2012	06/29/2024
G0827#-BK-5	Barratt Developments plc Senior Unsecure		B		2YE	45,542,797	101.6200	47,242,350	46,488,535	46,488,535	0	0	0	1,794,972	2.770	2.770	FA	461,437	1,230,089	08/22/2017	08/23/2027
G1089#-AA-9	Baxters Food Group Limited Senior Secure		D		4YE	29,613,480	105.0900	31,121,110	29,613,480	29,613,480	0	0	0	0	7.400	6.900	JAJO	444,367	2,154,381	07/18/2016	07/18/2023
G1108#-AE-8	The British Land Company plc Senior Note		D		1	30,414,237	103.2100	30,963,833	30,000,000	30,298,969	0	(115,269)	0	0	4.635	4.007	MS	463,500	1,054,463	05/01/2019	09/01/2021
G1108#-AF-5	The British Land Company plc Senior Note		D		1	3,450,000	106.9500	3,689,696	3,450,000	3,450,000	0	0	0	0	4.766	4.766	MS	54,809	164,427	09/01/2011	09/01/2023
G1108#-AK-4	The British Land Company plc Senior Unse		B		1FE	17,355,607	103.7700	18,205,884	17,544,327	17,544,327	0	0	0	677,405	2.670	2.679	JAJO	85,879	454,449	10/25/2018	10/27/2025
G1108#-AL-2	The British Land Company plc Senior Unse		B		1FE	40,031,581	104.3200	42,214,546	40,466,873	40,466,873	0	0	0	1,562,469	2.750	2.759	JAJO	204,020	1,079,616	10/25/2018	10/26/2026
G1128*-AD-0	Birmingham Airport Finance PLC Senior Un		B		2	17,225,018	105.2300	18,578,377	17,654,811	17,654,811	0	0	0	429,793	3.210	3.210	JJ	247,153	267,360	01/24/2019	01/24/2049
G1696#-AW-6	Bunzl Finance PLC Senior Note		D		2	18,950,000	102.1900	19,364,728	18,950,000	18,950,000	0	0	0	0	4.510	4.510	AO	151,937	854,645	04/27/2011	04/27/2021
G1696#-BG-0	Bunzl Finance PLC Senior Note		B		2	35,660,000	102.4600	29,806,108	29,090,371	29,090,371	0	0	0	(535,159)	2.360	2.360	MN	87,724	680,677	05/15/2014	05/17/2021
G1696#-BJ-4	Bunzl Finance PLC Sr. Unsecured Note		B		2	64,410,000	103.6800	66,333,905	63,982,500	63,982,500	0	0	0	(1,177,050)	1.920	1.920	MS	337,828	1,219,955	03/22/2016	03/22/2023
G1696#-BK-1	Bunzl Finance PLC Sr. Unsecured Note		B		2	9,490,000	106.6900	8,642,307	8,100,437	8,100,437	0	0	0	312,766	3.560	3.560	MS	79,303	279,973	03/22/2016	03/24/2025
G1744#-AA-6	Cadogan Estates Ltd. Senior Note		D		2	26,220,000	126.3400	33,127,097	26,220,000	26,220,000	0	0	0	0	5.770	5.770	JD	50,430	1,512,894	12/19/2006	12/19/2036
G1744#-AG-3	Cadogan Estates Ltd. GuaranteedSeries C		D		2	3,000,000	102.3400	3,070,342	3,000,000	3,000,000	0	0	0	0	6.600	6.600	FA	79,200	198,000	08/07/2008	08/07/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G1744#-AM-0	Cadogan Estates Ltd. Senior Note		D		2	11,000,000	115.6600	12,722,962	11,000,000	11,000,000	0	0	0	0	5.250	5.250	MS	147,583	577,500	03/29/2011	03/29/2028
G1744#-AN-8	Cadogan Estates Ltd. Senior Note		D		2	10,742,988	121.9000	12,190,372	10,000,000	10,602,422	0	(38,823)	0	0	5.530	4.840	MS	141,322	553,000	03/15/2016	03/29/2032
G1744#-AQ-1	Cadogan Estates Ltd. Senior Note		B		2	7,427,000	104.7500	6,396,638	6,106,578	6,106,578	0	0	0	0	3.450	3.450	JD	7,023	204,041	12/19/2012	12/19/2022
G1744#-AR-9	Cadogan Estates Ltd. Senior Note		B		2	2,220,000	112.4500	2,052,530	1,825,313	1,825,313	0	0	0	0	3.880	3.880	JD	2,361	68,592	12/19/2012	12/20/2027
G1744#-AT-5	Cadogan Estates Ltd. Senior Note		B		2	798,364	116.6800	768,364	658,495	718,887	0	(5,109)	0	0	4.070	3.058	MS	8,115	25,720	04/01/2016	09/12/2030
G1744#-AV-0	Cadogan Estates Ltd. Senior Note		B		2	21,425,000	116.9700	19,369,428	16,559,375	16,559,375	0	0	0	0	3.870	3.870	MS	186,914	621,522	09/16/2014	09/16/2034
G1750@-AA-9	Cairn Homes plc Senior Secured Note		B	4	4	47,113,600	105.3500	47,617,096	45,200,868	45,200,868	0	0	0	(831,535)	3.360	3.374	JAJO	257,344	1,521,185	07/31/2018	07/31/2026
G1797#-AD-6	Camira Hldgs Ltd Senior Secured Term Loa		B	4	4YE	15,688,854	100.0200	16,132,523	16,129,297	16,129,297	0	0	0	622,769	6.443	5.468	FMAN	167,701	754,732	05/05/2017	05/05/2023
G1797#-AD-6	Camira Hldgs Ltd Senior Secured Term Loa		B	4	4Z	6,850,800	100.0200	7,287,582	7,286,125	7,286,125	0	0	0	435,325	4.352	5.467	JAJO	75,756	89,059	07/24/2019	05/05/2023
G1846@-AJ-6	Capita Holdings Limited Senior Note		B		3	0	0.0000	0	0	0	0	0	0	0	4.850	0.000	JJ	0	8,788	12/01/2019	12/31/2020
G1846@-AK-3	Capita Holdings Limited Senior Note		D		3	0	0.0000	0	0	0	0	0	0	0	4.650	0.000	JJ	0	30,905	12/01/2019	12/31/2020
G1846@-AQ-0	Capita Holdings Limited Senior Note		B		3	6,950,418	101.2400	7,287,910	7,198,417	7,311,536	0	(7,427)	1,710,212	2,093,026	3.730	3.597	MS	68,413	296,548	04/01/2016	09/30/2020
G1870@-AA-4	Cambridge Colleges Funding II Senior Not		B		1Z	49,015,000	130.2200	51,958,888	39,902,059	39,902,059	0	0	0	1,540,661	4.450	4.450	JJ	744,783	1,702,190	01/31/2014	02/01/2044
G1895#-AB-1	Carco PRP Limited Senior Secured Note		B	4	4YE	1,948,798	105.9100	1,998,900	1,887,425	1,887,425	0	0	0	(34,722)	4.500	4.770	FMAN	7,786	84,448	08/28/2018	08/28/2024
G1944#-AC-0	Castle Bidco plc Senior Unsecured		B		2	7,500,000	102.1400	7,815,681	7,651,617	7,651,617	0	0	0	295,437	3.620	3.620	FA	103,871	261,260	08/16/2017	08/16/2027
G1949*-AB-1	Castlegate 740 Limited Sr. Subordinated		B		5YE	11,263,953	55.9600	5,420,732	9,686,501	9,714,988	0	32,299	0	78,072	17.000	0.000	MON	132,651	1,423,102	12/02/2019	03/02/2022
G1968#-AB-3	Cattles plc Senior Note - Series B		D		6Z	1	6.0800	50,101	824,225	1	0	0	0	0	8.530	410.643	JD	0	0	06/12/2013	12/31/2020
G1968#-AD-9	Cattles plc Senior Note		D		6Z	1	5.8900	75,477	1,282,070	1	0	0	0	0	7.250	0.000	FA	0	0	11/01/2011	12/31/2020
G2214P-AR-6	CLP POWER HONG KONG FIN LTD CORP FOREIGN		D		1FE	108,189	100.5100	100,506	100,000	100,327	0	(1,518)	0	0	4.750	3.188	MS	1,346	4,750	06/03/2014	03/19/2020
G2270#-AA-6	College or Hall Valence Mary Senior Unse		B		1	14,285,000	95.6600	12,672,377	13,247,500	13,247,500	0	0	0	511,500	2.620	2.620	MS	107,982	332,216	03/09/2018	03/11/2058
G2387@-AA-8	Assura Financing PLC Senior Unsecured No		B		2IF	25,033,914	100.3700	26,806,661	26,708,285	26,708,285	0	0	0	1,674,371	2.240	2.240	FA	240,945	0	08/07/2019	08/07/2029
G2613#-AF-1	DS Smith PLC Euro Series B Senior Note		B		2	44,640,751	102.0600	38,599,288	37,818,297	37,818,297	0	0	0	(695,722)	4.825	4.825	FA	709,618	1,826,968	08/11/2010	08/11/2020
G2615*-AC-0	DCC Treasury 2010 Ltd. Series C GTD Sr U		D		2	10,000,000	100.5800	10,057,952	10,000,000	10,000,000	0	0	0	0	5.710	5.709	AO	142,750	571,000	03/24/2010	03/24/2020
G2615@-AB-0	DCC Treasury Ireland 2013 Ltd Senior Not		D		2	5,000,000	102.3900	5,119,626	5,000,000	5,000,000	0	0	0	0	4.040	4.040	AO	37,033	202,000	04/25/2013	04/25/2023
G2615@-AC-8	DCC Treasury Ireland 2013 Ltd Senior Not		D		2	7,500,000	103.7300	7,779,783	7,500,000	7,500,000	0	0	0	0	4.190	4.190	AO	57,613	314,250	04/25/2013	04/25/2025
G2616#-AC-5	DCC Treasury 2014 Limited Senior Note		D		2	10,650,000	101.1200	10,769,231	10,650,000	10,650,000	0	0	0	0	4.000	4.000	MN	47,333	426,000	05/21/2014	05/21/2021
G2616#-AF-8	DCC Treasury 2014 Limited Senior Note		D		2	8,000,000	104.7500	8,380,148	8,000,000	8,000,000	0	0	0	0	4.530	4.530	MN	40,267	362,400	05/21/2014	05/21/2024
G2616#-AG-6	DCC Treasury 2014 Limited Senior Note		D		2	1,000,000	106.3500	1,063,529	1,000,000	1,000,000	0	0	0	0	4.680	4.680	MN	5,200	46,800	05/21/2014	05/21/2026
G2616#-AL-5	DCC Treasury 2014 Limited Senior Unsecur		B		2	45,750,997	98.4600	45,068,654	45,771,386	45,771,386	0	0	0	(842,030)	0.833	0.938	MS	116,501	444,103	09/13/2017	09/13/2027
G2616#-AP-6	DCC Treasury 2014 Limited Senior Unsecur		B		2	9,667,300	97.6700	9,446,166	9,671,608	9,671,608	0	0	0	(177,923)	0.813	0.918	MS	24,026	91,884	09/13/2017	09/13/2029
G2686@-AA-6	The Great Rolling Stock Co Ltd Senior Se		B		2	39,878,000	107.5500	39,759,698	36,968,776	36,968,776	0	0	0	1,427,404	3.220	3.220	JD	3,261	1,167,201	06/30/2016	06/30/2031
G2686@-AB-4	The Great Rolling Stock Co Ltd Senior Se		B	4	2	32,637,500	99.6400	33,000,543	33,118,750	33,118,750	0	0	0	1,278,750	2.360	2.360	MS	199,148	745,879	09/30/2016	09/30/2034
G2730#-AF-9	Derwent London plc Senior Unsecured Note		B		1	32,932,005	105.9000	36,086,460	34,075,352	34,075,352	0	0	0	1,143,347	2.870	2.870	JJ	410,201	451,959	01/31/2019	01/31/2029
G2956@-AG-6	ABP Acquisitions UK Limited Debt in Infr		B	4	2	31,500,000	96.1200	24,472,846	25,460,418	25,460,418	0	0	0	983,054	2.632	2.340	JD	9,181	663,536	01/23/2014	12/27/2030
G3056@-AD-0	Edinburgh Airport Limited Senior Secured		B		2	8,711,810	101.9500	8,916,706	8,746,472	8,746,472	0	0	0	337,711	2.720	2.720	JD	652	233,269	11/02/2017	11/02/2027
G3056@-AE-8	Edinburgh Airport Limited Senior Secured		B		2	70,572,500	99.1300	70,236,395	70,853,292	70,853,292	0	0	0	2,735,721	2.380	2.266	JD	4,620	1,696,450	11/02/2017	11/02/2029
G3056@-AM-0	Edinburgh Airport Limited Sr. Secured		B		2Z	21,044,303	100.1800	22,034,544	21,994,824	21,994,824	0	0	0	950,522	2.550	2.550	JD	1,537	93,734	10/31/2019	10/31/2029
G3056@-AN-8	Edinburgh Airport Limited Sr. Secured		B		2Z	23,495,648	100.0700	24,573,301	24,556,891	24,556,891	0	0	0	1,061,243	2.620	2.620	JD	1,763	107,526	10/31/2019	10/31/2031
G3122@-AA-6	ESPUG Finance Limited Senior Secured Not		B		2FE	12,050,100	103.1000	12,292,458	11,922,750	11,922,750	0	0	0	460,350	2.690	2.691	MON	81,071	306,904	10/05/2017	10/06/2027
G3122@-AB-4	ESPUG Finance Limited Senior Secured Not		B		2FE	18,534,773	105.8500	19,412,505	18,338,890	18,338,890	0	0	0	708,084	3.050	3.050	MON	141,388	535,238	10/05/2017	10/06/2032
G3122@-AC-2	ESPUG Finance Limited Senior Secured Not		B		2FE	10,711,200	108.5100	11,499,922	10,598,000	10,598,000	0	0	0	409,200	3.350	3.350	MON	89,744	339,737	10/05/2017	10/06/2037
G3430*-AB-3	Filtrona plc USD SER A Sr Note Due 2020		D		2	5,000,000	101.1200	5,056,075	5,000,000	5,000,000	0	0	0	0	5.910	5.910	AO	50,892	295,500	04/29/2010	04/29/2020
G3659*-AD-3	Franke Finance Int'l Ltd Senior Unsecure		B		2	51,387,461	101.8600	52,595,947	51,634,223	51,634,223	0	0	0	913,996	0.820	0.820	MN	39,988	409,328	11/27/2017	11/27/2029
G3663#-AC-5	Forth Ports Finance Plc Senior Secured N		B		2IF	1,243,400	101.1600	1,340,086	1,324,750	1,324,750	0	0	0	81,350	2.970	2.970	MS	11,366	0	09/17/2019	09/17/2029
G3663#-AE-1	Forth Ports Finance Plc Senior Secured N		B		2IF	2,486,800	101.1000	2,678,651	2,649,500	2,649,500	0	0	0	162,700	3.030	3.030	MS	23,192	0	09/17/2019	09/17/2031
G3663#-AG-6	Forth Ports Finance Plc Senior Secured N		B		2IF	16,164,200	100.3800	17,287,869	17,221,750	17,221,750	0	0	0	1,057,550	3.190	3.190	MS	158,708	0	09/17/2019	09/17/2037
G3718#-AE-6	The Gap Partnership Bidco Ltd Senior Sec		B	4	3IF	12,076,400	102.2700	12,870,671	12,585,125	12,585,125	0	0	0	508,725	5.400	5.433	JAJO	115,154	174,241	07/25/2019	07/25/2024
G3901#-AA-1	Glanbia Financial Services Senior Note		D		2	15,230,400	104.0000	15,839,559	15,230,400	15,230,400	0	0	0	0	5.400	5.400	JD	36,553	822,442	08/30/2011	06/15/2021
G4003#-AA-6	Governing Body of Charterhouse Senior Un		B	4	2	49,122,500	100.9200	46,792,335	46,366,250	46,366,250	0	0	0	1,790,250	3.190	3.190	MN	188,994	1,438,527	05/15/2018	05/15/2058
G4086#-AF-5	Greencore Funding Ltd Senior Note		D		3	5,000,000	104.6200	5,230,881	5,000,000	5,000,000	0	0	0	0	6.150	6.149	AO	56,375	307,500	10/25/2013	10/22/2021
G4133@-AA-1	Grosvenor Ltd Senior Note		B		2	10,570,313	131.5700	11,166,076	8,486,680	8,486,680	0	0	0	327,680	5.570	5.570	AO	82,724	460,174	04/28/2011	04/28/2031
G4162#-AB-1	Greensands FING PLC Senior Secured Note		B		2PL	2,117,535	104.0800	2,286,769	2,197,230	2,197,230	0	0	0	84,837	3.940	3.940	MN	7,695	83,537	11/29/2018	11/29/2028
G4162#-AC-9	Greensands FING PLC Senior Secured Note		B		2PL	7,499,974	104.6500	8,144,284	7,782,244	7,782,244	0	0	0	300,481	4.030	4.030	MN	27,878	302,634	11/29/2018	11/29/2030
G4273*-AK-1	Hammerson plc Senior Unsecured Note		B		2	22,050,000	101.6300	22,816,442	22,450,000	22,450,000	0	0	0	(413,000)	1.320	1.320	JJ	139,938	300,043	01/11/2017	01/11/2024
G4273*-AL-9	Hammerson plc Senior Unsecured Note		B		2	12,175,000	103.0300	12,771,522	12,395,862	12,395,862	0	0	0	(228,040)	1.610	1.610	JJ	94,243	202,067	01/11/2017	01/12/2026
G4488*-AA-4	Orbit Treasury Ltd Senior Note		B		1YE	1,711,165	109.8500	1,518,572	1,382,448	1,522,516	0	(16,353)	0	60,648	3.960	2.586	MS	14,699	52,839	04/01/2016	03/27/2028
G4488*-AC-0	Orbit Treasury Ltd Senior Secured Note		B		1YE	16,370,000	107.4300	15,345,784	14,284,124	14,284,124	0	0	0	551,525	3.610	3.610	JJ	223,216	497,517	01/27/2015	01/27/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G4492*-AB-6	Hill & Smith (Americas) Ltd Senior Unsec		D		2	1,000,000	103.2700	1,032,674	1,000,000	1,000,000	0	0	0	0	4.030	4.030	MJSD	672	20,150	06/25/2019	06/25/2029
G4672C-AC-9	HUTCHISON WHAMPOA INTL LTD CORP FOREIGN		D		1FE	1,668,051	146.7300	1,826,815	1,245,000	1,581,539	0	(16,755)	0	0	7.450	4.767	MN	9,533	92,753	03/24/2014	11/24/2033
G4691#-AD-7	IMI Group Limited Senior Unsecured Note		B		2	17,183,006	103.7200	17,566,442	16,935,573	16,935,573	0	0	0	(311,554)	1.390	1.390	AO	51,004	234,356	04/13/2015	04/13/2025
G4986#-AB-5	JD WETHERSPOON PLC Senior Secured Note		B		2IF	33,075,325	99.9600	35,130,543	35,146,015	35,146,015	0	0	0	2,070,690	2.980	2.980	FA	381,119	0	08/20/2019	08/20/2026
G4988@-AA-7	JCB Service Senior Note		B		2YE	14,021,350	114.3000	13,831,652	12,100,836	12,100,836	0	0	0	467,226	4.120	4.120	JJ	217,179	481,016	07/26/2013	07/26/2028
G5084#-AA-5	Jersey Electricity plc Senior Note		B		2	10,000,000	123.4300	9,726,863	7,880,726	7,880,726	0	0	0	304,283	4.410	4.410	JJ	159,964	332,428	07/17/2014	07/17/2034
G5084#-AB-3	Jersey Electricity plc Senior Note		B		2	15,795,000	127.3500	15,851,793	12,447,606	12,447,606	0	0	0	480,615	4.520	4.520	JJ	258,965	538,167	07/17/2014	07/18/2039
G5207*-AB-9	JPMorgan Japanese Inv Tru plc Senior Sec		B		1	13,630,168	100.3400	13,849,744	13,802,622	13,802,622	0	0	0	130,836	0.950	0.950	FA	54,271	132,003	08/02/2018	08/02/2033
G5207*-AD-5	JPMorgan Japanese Inv Tru plc Senior Sec		B		1	4,543,389	99.3600	4,571,255	4,600,874	4,600,874	0	0	0	43,612	1.210	1.210	FA	23,041	56,044	08/02/2018	08/03/2043
G5207*-AE-3	JPMorgan Japanese Inv Tru plc Senior Sec		B		1	4,543,389	100.8200	4,638,794	4,600,874	4,600,874	0	0	0	43,612	1.330	1.330	FA	25,327	61,602	08/02/2018	08/03/2048
G5241#-AE-7	Kerry Group Financial Services Sr Note S		D		2	1,400,000	100.1000	1,401,385	1,400,000	1,400,000	0	0	0	0	4.830	4.830	JJ	30,241	67,620	01/20/2010	01/20/2020
G5264#-AC-3	Kingspan Securities Limited Senior Note		B		2	10,770,000	101.2600	9,824,313	9,702,508	9,702,508	0	0	0	(178,492)	1.670	1.670	MS	40,958	159,726	03/25/2015	03/30/2021
G5264#-AD-1	Kingspan Securities Limited Senior Note		B		2	18,900,000	103.2500	17,579,928	17,026,685	17,026,685	0	0	0	(313,230)	1.920	1.920	MS	82,636	322,260	03/25/2015	03/30/2023
G5264#-AE-9	Kingspan Securities Limited Senior Note		B		2	2,955,000	105.6200	2,811,712	2,662,109	2,662,109	0	0	0	(48,973)	2.160	2.159	MS	14,535	56,683	03/25/2015	03/31/2025
G5477#-AA-0	LIA Holdings Ltd. Senior Unsecured Note		D		2PL	13,489,868	102.2200	13,329,603	13,040,283	13,040,283	0	0	0	(239,895)	2.940	2.940	MN	42,598	380,097	11/21/2017	11/21/2022
G5485F-AB-8	LI & FUNG LTD CORP FOREIGN		D		2FE	201,400	100.9600	201,919	200,000	200,039	0	(185)	0	0	5.250	5.159	MN	1,400	10,500	05/20/2010	05/13/2020
G5561#-AA-7	London Square Developments Ltd Senior Se		B	4	4YE	20,700,183	99.5500	20,879,111	20,973,283	20,973,283	0	0	0	809,801	4.950	4.980	JAJO	230,706	1,001,746	10/11/2018	10/14/2025
G5600#-AA-0	LondonMetric Property Plc Senior Unsecur		B		2	31,727,076	101.9300	33,078,019	32,451,065	32,484,152	0	(3,140)	0	1,314,721	2.620	2.591	MS	236,172	803,571	08/07/2019	09/21/2023
G5600#-AB-8	LondonMetric Property Plc Senior Unsecur		B		2	25,944,000	102.6300	27,191,389	26,495,000	26,495,000	0	0	0	1,023,000	2.720	2.720	MS	200,184	695,640	09/21/2016	09/23/2024
G5824@-AA-2	Marlborough College (Entrp)Ltd Senior Un		B	4	2YE	31,200,000	106.2700	35,196,603	33,118,750	33,118,750	0	0	0	1,278,750	3.240	3.240	MS	315,953	1,042,288	03/15/2017	03/15/2047
G5878@-AA-7	The Master, Fellows, and Schol Senior Un		B		1	19,605,000	84.9800	16,885,976	19,871,250	19,871,250	0	0	0	767,250	1.980	1.980	JJ	165,031	377,175	09/08/2016	07/31/2056
G5879*-AA-8	Master Fellows Darwin College Senior Uns		B		1	14,285,000	95.6600	12,672,377	13,247,500	13,247,500	0	0	0	511,500	2.620	2.620	MS	107,982	332,216	03/09/2018	03/11/2058
G5963#-AG-8	Meggitt PLC Sr. Unsecured Note		D		2	10,000,000	100.5600	10,055,736	10,000,000	10,000,000	0	0	0	0	3.310	3.310	JJ	160,903	331,000	07/06/2016	07/06/2023
G5963#-AH-6	Meggitt PLC Sr. Unsecured Note		D		2	12,900,000	101.1400	13,047,356	12,900,000	12,900,000	0	0	0	0	3.600	3.600	JJ	225,750	464,400	07/06/2016	07/06/2026
G6135#-AC-8	Milson Bidco Limited Sub Note - PIK Note		B	4	6Z	2	0.0000	0	579,832	0	(2)	0	0	0	16.750	303.707	FMAN	0	0	08/22/2019	11/22/2023
G6135#-AC-8	Milson Bidco Limited Subordinated Note		B		6*	994,919	22.2600	1,056,658	4,746,496	999,181	0	0	0	639,897	(3,866)	16.750	39.167	FMAN	0	0	11/22/2016	11/22/2023
G6135#-AD-6	Milson Bidco Limited Preferred Stock		B		6*	1	0.0000	0	768,290	0	0	0	0	0	10.000	90.858	NOV	0	0	11/22/2016	11/22/2036
G6337#-AA-8	Murray Income Trust PLC Senior Secured N		B		1	17,431,185	103.3600	17,929,560	17,346,727	17,346,727	0	0	0	669,775	2.510	2.510	MN	64,101	423,850	11/08/2017	11/08/2027
G6378#-AB-6	Musgrave Group plc Senior Unsecured Note		B		3	12,031,178	103.2800	11,870,431	11,493,614	11,493,614	0	0	0	(211,442)	1.790	1.790	MS	54,291	203,646	09/26/2018	09/26/2025
G6644#-AR-9	Northgate PLC Sr. Unsecured Note		B		2	2,340,000	103.0700	2,471,796	2,398,110	2,398,110	0	0	0	(44,117)	2.380	2.380	JJ	23,940	57,478	07/31/2015	08/01/2022
G6679#-AA-4	Nuffield Health Senior Note		B		4	15,490,067	107.1000	13,756,102	12,844,057	12,861,132	0	(3,321)	0	496,960	5.260	5.227	JD	1,877	662,325	04/01/2016	10/07/2024
G6853@-AD-8	Oxford Brookes University Sr. Unsecured		B		1	15,300,000	116.6000	15,446,352	13,247,500	13,247,500	0	0	0	511,500	3.940	3.940	JD	42,046	502,852	12/02/2015	12/04/2045
G6853@-AE-6	Oxford Brookes University Senior Unsecur		B	4	1	37,297,955	104.0900	38,994,233	37,460,551	37,460,551	0	0	0	1,446,392	3.080	3.080	FA	477,539	1,097,914	08/02/2018	08/03/2043
G6970*-AF-3	Peel Ports PP Finance Limited Debt in In		B		2FE	7,500,000	93.4200	5,467,673	5,853,093	5,853,093	0	0	0	225,994	2.580	2.374	JAJO	38,057	148,570	08/19/2014	10/01/2029
G6970*-AJ-5	Peel Ports PP Finance Limited Senior Sec		B		2PL	20,119,000	104.7000	19,115,844	18,257,738	18,257,738	0	0	0	704,951	3.450	3.452	JJ	264,205	603,836	06/27/2016	01/31/2027
G7068#-AN-3	Pendragon plc Senior Unsecured		B		3	14,750,000	104.0600	13,927,223	13,383,604	13,383,604	0	0	0	516,755	5.750	5.750	MJSD	31,626	747,039	03/17/2016	03/17/2023
G7178*-AF-1	Porterbrook Rail Finance Ltd Senior Secu		B	4	2FE	21,346,500	102.1100	22,305,839	21,845,327	21,845,327	0	0	0	498,827	2.770	2.769	AO	126,066	292,440	04/16/2019	04/18/2028
G7219*-AK-1	Premier Oil UK Limited Series C Make-Who		D		3PL	1,304,958	94.0000	1,576,160	1,676,766	1,510,144	0	95,440	0	0	9.630	17.864	JD	9,868	161,473	07/28/2017	05/31/2021
G7219*-AN-5	Premier Oil UK Limited Series C Make-Who		D		3PL	1,620,080	94.0000	2,018,777	2,147,635	1,910,024	0	135,501	0	0	9.140	18.349	MS	57,798	196,294	07/28/2017	05/31/2021
G7219*-AP-0	Premier Oil UK Limited Series D Make-Who		D		3PL	2,705,958	94.0000	3,356,258	3,570,487	3,180,976	0	222,068	0	0	9.290	18.372	MS	97,667	331,698	07/28/2017	05/31/2021
G7219*-AS-4	Premier Oil UK Limited Series C Senior N		D		3PL	9,728,235	94.0000	11,750,000	12,500,000	11,257,862	0	711,490	0	0	9.630	17.864	JD	73,563	1,203,750	07/28/2017	05/31/2021
G7219*-AV-7	Premier Oil UK Limited Series C Senior N		D		3PL	12,251,484	94.0000	15,266,540	16,241,000	14,444,119	0	1,024,697	0	0	9.140	18.349	MS	437,081	1,484,427	07/28/2017	05/31/2021
G7219*-AW-5	Premier Oil UK Limited Series D Senior N		D		3PL	15,284,820	94.0000	18,958,091	20,168,182	17,967,999	0	1,254,370	0	0	9.290	18.372	MS	551,678	1,873,624	07/28/2017	05/31/2021
G7256*-AB-5	Principle Global Ltd Subordinated Note		B		5	4,656,642	100.0000	5,563,950	5,563,950	5,186,152	0	65,227	0	202,325	14.000	16.520	MJSD	23,801	756,175	12/20/2016	12/20/2023
G7332#-AD-5	RRPF Engine Leasing Limited Senior Note		D		2FE	25,000,000	98.6800	24,670,861	25,000,000	25,000,000	0	0	0	0	3.185	1.530	FA	314,101	954,505	10/30/2013	10/30/2023
G7332#-AE-3	RRPF Engine Leasing Limited Senior Note		D		2FE	9,350,000	97.0200	9,071,165	9,350,000	9,350,000	0	0	0	0	3.083	1.428	FA	113,694	347,295	10/30/2013	10/30/2025
G7332#-AH-6	RRPF Engine Leasing Limited Senior Secur		D		2FE	25,000,000	91.8100	22,952,618	25,000,000	25,000,000	0	0	0	0	2.920	1.243	FA	287,969	887,519	04/13/2015	04/13/2030
G7334*-AA-3	RPS Group plc Senior Note		B		2YE	3,372,196	101.9400	3,447,850	3,382,084	3,444,059	0	(5,740)	0	77,603	3.980	2.894	MS	34,297	0	11/01/2019	09/30/2021
G7334*-AB-1	RPS Group plc Senior Note		D		2YE	5,000,000	100.2000	5,010,215	5,000,000	5,000,000	0	0	0	0	3.840	3.840	MS	48,533	192,000	09/30/2014	09/30/2021
G7605#-AA-1	Roadster Finance DAC Senior Secured Note		B	4	2FE	55,229,333	103.3700	53,760,298	52,009,166	52,009,166	0	0	0	(956,783)	2.290	2.290	AO	241,510	1,187,455	10/17/2017	10/18/2032
G7682#-AA-7	Royal Hollwy & Bdfrd N College Senior Un		B		1	10,343,330	105.7100	9,833,745	9,302,326	9,302,326	0	0	0	359,173	2.970	2.970	JJ	126,628	263,594	07/16/2015	07/16/2035
G7682#-AB-5	Royal Hollwy & Bdfrd N College Senior Un		B		1	31,389,670	106.8800	30,172,878	28,230,458	28,230,458	0	0	0	1,090,008	3.170	3.170	JJ	410,165	853,817	07/16/2015	07/16/2040
G7682#-AC-3	Royal Hollwy & Bdfrd N College Senior Un		B		1	14,802,200	108.8700	14,493,436	13,312,433	13,312,433	0	0	0	514,007	3.260	3.260	JJ	198,910	414,059	07/16/2015	07/16/2045
G7996#-AA-8	SEGRO plc Senior Unsecured Note		B		1PL	51,411,484	105.8400	54,568,609	51,558,466	51,558,466	0	0	0	(948,492)	1.770	1.770	FA	339,684	909,252	08/17/2017	08/17/2027
G7996#-AD-2	SEGRO plc Senior Unsecured Note		B		1PL	3,609,500	106.3300	3,686,934	3,467,406	3,467,406	0	0	0	(63,788)	1.820	1.820	AO	13,848	62,826	10/12/2018	10/12/2028
G7997@-AC-5	Sanctuary Housing Association Ser A Sr U		D		1FE	10,000,000	128.8800	12,887,901	10,000,000	10,000,000	0	0	0	0	5.830	5.830	AO	127,936	583,000	04/12/2007	04/12/2037
G7997@-AG-6	Sanctuary Housing Association Senior Not		B		1	3,903,754	107.1600	3,643,564	3,400,064	3,400,064	0	0	0	131,280	3.180	3.180	JD	300	105,451	06/03/2013	12/30/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
G7997@-AH-4	Sanctuary Housing Association Senior Not		B		1	27,355,000	107.5100	23,103,446	21,489,970	21,489,970	0	0	0	829,750	3.520	3.520	FA	277,364	718,503	08/19/2014	08/19/2024
G8030*-AF-7	Senior PLC Senior Unsecured		D		2	1,050,000	101.1000	1,061,570	1,050,000	1,050,000	0	0	0	0	3.420	3.420	AO	6,085	35,910	10/30/2015	10/31/2022
G8030*-AG-5	Senior PLC Sr. Unsecured Note		D		2	1,000,000	102.7400	1,027,415	1,000,000	1,000,000	0	0	0	0	3.750	3.750	AO	6,354	37,500	10/30/2015	10/30/2025
G8030*-AH-3	Senior PLC Senior Unsecured Note		B		2	11,595,600	101.7900	12,124,570	11,911,834	11,911,834	0	0	0	(219,135)	1.510	1.510	JJ	75,445	181,139	01/31/2017	02/01/2027
G8038#-AF-5	Serco Group, plc Senior Note		D		3	8,265,516	101.9700	8,428,209	8,265,516	8,265,516	0	0	0	0	5.940	4.940	MN	70,918	490,972	05/09/2011	05/09/2021
G8038#-AH-1	Serco Group, plc Senior Note		D		3	2,293,681	101.2500	2,322,406	2,293,681	2,293,681	0	0	0	0	5.170	4.170	AO	23,387	118,583	10/20/2011	10/20/2021
G8038#-AM-0	Serco Group, plc Senior Note		D		3	661,241	101.2900	669,772	661,241	661,241	0	0	0	0	5.080	3.630	MN	4,386	33,591	05/14/2013	05/14/2024
G8056*-AJ-8	Severn Trent Water Limited Senior Unsecu		B		2	15,192,000	106.8800	16,620,951	15,550,612	15,550,612	0	0	0	600,426	2.950	2.950	MN	68,811	447,939	11/07/2018	11/07/2033
G8124#-AK-9	SIG PLC Senior Note		B		3	13,430,000	104.2900	11,409,311	10,939,895	10,939,895	0	0	0	(201,255)	3.880	3.880	AO	71,924	422,832	10/31/2013	11/01/2021
G8124#-AP-8	SIG PLC Sr. Unsecured Note		B		3	37,973,884	104.9900	39,532,221	37,653,321	37,653,321	0	0	0	(692,687)	2.830	2.830	FA	411,436	1,068,840	08/12/2016	08/12/2026
G8228*-AA-0	Smith & Nephew plc Senior Note		C	4	1	43,335,000	100.7500	43,658,150	43,335,000	43,335,000	0	0	0	0	3.230	3.230	JJ	622,098	1,399,721	01/21/2014	01/21/2021
G8228*-AH-5	Smith & Nephew plc Senior Note		C		1	10,150,000	101.5500	10,307,220	10,150,000	10,150,000	0	0	0	0	3.150	3.150	MN	37,301	319,725	11/19/2014	11/21/2022
G8401*-AJ-0	SSP Financing Ltd Senior Unsecured Note		B		2PL	3,743,604	103.7400	3,872,955	3,733,318	3,733,318	0	0	0	144,147	3.060	3.060	AO	24,117	111,642	10/15/2018	10/16/2028
G8407#-AB-7	St. James's Place Partnership Senior Uns		B	4	2	79,441,000	100.0400	81,867,907	81,834,732	81,834,732	0	0	0	3,159,726	2.545	2.044	JAJO	410,894	2,042,910	07/21/2017	07/21/2027
G8409#-AA-7	St. Paul's School Senior Unsecured Note		B	4	1IF	44,205,000	107.7200	49,944,326	46,366,250	46,366,250	0	0	0	2,161,250	3.180	3.180	MS	446,430	686,248	03/12/2019	03/12/2052
G8472#-AB-7	Steris plc Senior Unsecured Note		B		2	40,290,000	104.2500	43,906,688	42,117,270	42,117,270	0	0	0	(774,808)	1.860	1.860	FA	269,831	784,550	02/27/2017	02/27/2027
G8513#-AA-0	Stonewater Funding PLC Senior Secured No		B	4	1	36,267,345	102.4400	37,838,059	36,935,090	36,935,090	0	0	0	1,426,103	3.030	3.030	JJ	469,414	1,072,839	07/31/2017	01/31/2047
G8513#-AC-6	Stonewater Funding PLC Senior Secured No		B	4	1	3,050,000	107.1400	3,322,458	3,101,149	3,101,149	0	0	0	119,739	3.350	3.350	MN	17,315	102,071	11/01/2018	11/02/2043
G8781*-AB-7	Thames Water Utilities Fin Plc Senior Se		D		2	17,950,000	108.1200	19,407,797	17,950,000	17,950,000	0	0	0	0	4.270	4.270	AO	170,326	383,233	04/11/2019	04/11/2029
G8879#-AB-6	TimeC 1534 Limited Subordinated Note		B		5	9,779,264	100.0000	9,329,960	9,329,960	9,332,182	0	(12)	0	328,737	14.000	14.239	MJSD	3,628	1,233,690	12/30/2019	03/01/2023
G8955#-AB-3	Total Produce C Holdings Ltd Sr. Unsecur		D	4	2YE	12,450,000	100.0400	12,454,843	12,450,000	12,450,000	0	0	0	0	3.150	3.150	MS	123,099	392,175	03/08/2017	03/08/2024
G8967#-AM-5	Triton Container Intl Limited Senior Not		D	4	2PL	9,000,000	101.2900	9,116,252	9,000,000	9,000,000	0	0	0	0	4.280	4.280	AO	65,270	385,200	10/23/2012	10/31/2022
G8967#-AN-3	Triton Container Intl Limited Senior Not		D	4	2PL	39,970,000	103.3100	41,291,942	39,970,000	39,970,000	0	0	0	0	4.890	4.890	AO	331,185	1,954,533	10/23/2012	10/31/2024
G8967#-AT-0	Triton Container Intl Limited Senior Sec		D	4	2PL	49,500,000	100.6700	49,831,898	49,500,000	49,500,000	0	0	0	0	3.910	3.908	MS	489,239	1,935,450	03/05/2015	03/31/2027
G9224*-AE-4	UDG Healthcare Finance Limited Series B		D		2	15,000,000	101.4600	15,218,712	15,000,000	15,000,000	0	0	0	0	5.250	5.250	MS	249,375	787,500	09/07/2010	09/07/2020
G9303*-AB-4	University of Surrey Senior Unsecured No		B		1	42,850,000	111.0600	43,661,253	39,311,314	39,311,314	0	0	0	1,517,851	3.430	3.430	MS	340,840	1,290,285	03/30/2017	08/06/2046
G9303@-AA-4	University of Bristol Senior Unsecured N		B		1	29,049,712	100.7200	30,974,304	30,752,442	30,752,442	0	0	0	1,187,384	2.580	2.580	AO	189,538	757,807	04/07/2017	04/05/2047
G9303@-AB-2	University of Bristol Senior Unsecured N		B		1	5,759,517	100.8200	6,146,874	6,097,108	6,097,108	0	0	0	235,416	2.600	2.600	AO	37,870	151,411	04/07/2017	04/05/2052
G9303@-AC-0	University of Bristol Senior Unsecured N		B		1	69,955,311	100.7500	74,610,929	74,055,697	74,055,697	0	0	0	2,859,369	2.600	2.600	AO	459,968	1,839,041	04/07/2017	04/05/2057
G9305@-AC-8	University of Sussex Senior Unsecured No		B		1	27,238,104	104.2400	29,436,340	28,238,909	28,238,909	0	0	0	1,090,334	2.840	2.840	MS	229,457	778,027	03/20/2018	09/20/2049
G9308@-AB-7	University of Exeter Senior Unsecured No		B		1	74,910,000	99.7800	73,403,383	73,563,397	73,563,397	0	0	0	2,840,361	2.610	2.610	JJ	810,669	1,838,878	01/29/2018	01/29/2043
G9308@-AC-5	University of Exeter Senior Unsecured No		B		1	31,963,700	100.5100	31,548,464	31,389,111	31,389,111	0	0	0	1,211,967	2.680	2.680	JJ	355,185	805,684	01/29/2018	01/29/2048
G9338#-AA-1	Vesuvius Holdings Limited Senior Note		B		2PL	14,881,297	105.2400	12,925,577	12,282,541	12,282,541	0	0	0	(225,955)	3.460	3.460	JD	33,054	421,853	12/03/2013	12/03/2021
G9338#-AC-7	Vesuvius Holdings Limited Senior Note		B		2PL	20,400,000	116.1200	19,551,022	16,837,500	16,837,500	0	0	0	(309,750)	3.930	3.930	JD	51,467	656,850	12/03/2013	12/03/2025
G9338#-AE-3	Vesuvius Holdings Limited Senior Unsecur		B		2PL	7,398,219	105.0600	7,413,709	7,056,850	7,056,850	0	0	0	(129,821)	1.900	1.900	JD	5,587	133,558	12/13/2017	12/16/2027
G9338#-AF-0	Vesuvius Holdings Limited Senior Unsecur		B		2PL	6,813,946	106.7200	6,922,616	6,486,659	6,486,659	0	0	0	(119,331)	2.120	2.120	JD	5,730	136,981	12/13/2017	12/17/2029
G9385#-AA-3	Vivid Housing Limited Senior Secured Not		B		2	74,792,656	101.4500	72,537,254	71,502,902	71,502,902	0	0	0	2,760,803	2.780	2.780	AO	397,556	1,943,891	04/19/2018	04/19/2028
G9385#-AB-1	Vivid Housing Limited Senior Secured Not		B		2	31,177,464	102.4200	30,479,811	29,758,877	29,758,877	0	0	0	1,149,022	3.240	3.240	AO	192,838	942,899	04/19/2018	04/20/2048
G9400#-AB-2	WMMR Three Ltd; WMMR Four Ltd Senior Sec		D	4	2PL	16,155,869	104.7400	16,921,498	16,155,869	16,155,869	0	0	0	0	5.350	5.387	MJSD	2,401	864,339	03/01/2018	09/30/2033
G9408*-AB-8	Willow HoldCo 1 Ltd; and Great Subordina		B		2	35,725,000	102.6600	33,998,052	33,118,750	33,118,750	0	0	0	1,278,750	3.220	3.220	JD	2,922	1,045,646	06/30/2016	06/30/2023
G9408*-AC-6	Willow HoldCo 1 Ltd; and Great Subordina		B		2	27,725,000	103.5300	26,610,344	25,702,375	25,702,375	0	0	0	992,396	3.330	3.330	JD	2,345	839,213	06/30/2016	07/01/2024
G9434*-AB-6	The Wardens and Governors Senior Unsecur		B		1Z	1,147,250	100.0500	1,200,475	1,199,826	1,199,826	0	0	0	52,576	2.940	2.940	MS	9,505	0	09/24/2019	09/24/2049
G9434*-AC-4	The Wardens and Governors Senior Unsecur		B		1IF	9,440,335	101.1200	9,983,119	9,872,964	9,872,964	0	0	0	432,629	3.010	3.010	MS	129,602	0	07/24/2019	09/24/2054
G9434@-AA-6	The Warden and Council Sr. Unsecured		B	4	2IF	11,914,058	99.8600	12,860,115	12,877,895	12,877,895	0	0	0	963,837	3.300	3.300	FA	145,198	0	08/28/2019	08/28/2048
G9523#-AF-5	Weir Group plc Senior Note		D		2	11,350,148	102.3800	11,466,795	11,200,000	11,319,230	0	(30,918)	0	0	4.270	3.742	FA	179,340	313,845	06/03/2019	02/16/2022
G9523#-AG-3	Weir Group plc Senior Note		D		2	8,662,820	103.5100	8,954,548	8,651,040	8,656,779	0	(1,699)	0	0	4.340	4.317	FA	140,796	375,455	04/01/2016	02/16/2023
G9530#-AA-7	Wellington College Senior Unsecured Note		B		1	29,582,910	109.0200	34,004,531	31,189,782	31,189,782	0	0	0	1,606,871	3.300	3.300	FA	400,269	469,238	02/11/2019	02/11/2059
G9605#-AB-5	Whitbread plc Series B Senior Note		D		2	6,500,000	101.4900	6,596,826	6,500,000	6,500,000	0	0	0	0	5.230	5.230	FA	130,314	339,950	08/13/2010	08/13/2020
G9605#-AG-4	Whitbread plc Senior Note		B		2	1,011,905	105.0200	871,687	830,044	830,044	0	0	0	32,049	4.890	4.890	MS	12,966	39,012	09/06/2011	09/07/2021
G9766#-AE-4	Workspace Group plc Senior Unsecured Not		B		2	5,079,826	103.9900	5,414,504	5,206,576	5,206,576	0	0	0	201,031	3.190	3.190	FA	62,284	156,658	08/16/2017	08/16/2027
G9766#-AF-1	Workspace Group plc Senior Unsecured Not		B		2	106,095,058	107.0800	117,876,692	110,079,439	110,079,439	0	0	0	3,984,381	3.600	3.600	JJ	1,805,303	1,859,156	01/17/2019	01/17/2029
000000-00-0	YM Group Limited Subordinated (Loan Note		B		6Z	9,179	0.0000	0	4,582,551	0	(10,023)	0	0	844	8.000	0.000	SEP	121,532	9,126	09/02/2019	12/31/2020
G9851#-AA-8	Yorkshire Water Services Ltd Senior Secu		B		1	53,855,476	105.9800	57,769,398	54,507,634	54,507,634	0	0	0	2,104,597	3.080	3.080	MS	433,699	1,609,325	09/28/2018	09/28/2034
G9851#-AB-6	Yorkshire Water Services Ltd Senior Secu		B		1	17,834,941	105.8900	19,113,412	18,050,911	18,050,911	0	0	0	696,965	3.170	3.170	MS	147,822	548,522	09/28/2018	09/28/2038
H1709#-AE-0	CREDIT SUISSE NASSAU BRANCH CORP SINKING		D	4	1	10,951,840	93.9200	12,678,378	13,499,124	12,593,352	0	110,681	0	0	0.000	3.608	JAN	0	(1,808,434)	04/01/2015	01/15/2022
000000-00-0	Franke Holding AG Senior Unsecured Note		B		1Z	50,479,556	106.3500	54,912,197	51,634,223	51,634,223	0	0	0	913,996	1.310	1.310	JD	22,547	663,727	12/19/2018	12/19/2030
H4212*-AA-6	Interhoerbiger Finanz AG Sr. Unsecured N		D	4	5IF	53,000,000	99.6300	52,804,469	53,000,000	53,000,000	0	0	0	0	3.300	3.300	MS	442,108	1,758,717	03/31/2016	03/31/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
H4212*-AB-4	Interhoerbiger Finanz AG Sr. Unsecured		B	4	2Z	83,523,750	100.6200	84,707,615	84,187,500	84,187,500	0	0	0	663,750	1.600	1.600	JD	3,742	0	12/30/2019	12/30/2031
H4212*-AC-2	Interhoerbiger Finanz AG Sr. Unsecured		D	4	2Z	56,935,000	100.0500	56,962,997	56,935,000	56,935,000	0	0	0	0	3.600	3.599	JD	5,694	0	12/30/2019	12/30/2031
K3752@-AA-8	Copenhagen Airports Denmark Senior Note		B		2FE	15,050,000	108.4900	13,398,700	12,350,179	12,350,179	0	0	0	(244,149)	4.210	4.210	JD	1,444	524,028	02/19/2014	12/30/2022
K8553*-AA-0	Scandlines ApS Senior Secured Note		B	4	2FE	79,100,982	103.3900	81,094,803	78,437,149	78,437,149	0	0	0	(1,442,964)	2.550	2.550	JD	5,556	2,014,670	07/13/2017	10/02/2028
K8553*-AB-8	Scandlines ApS Sr. Secured		B	4	2IF	19,150,955	95.7900	18,563,245	19,378,840	19,378,840	0	0	0	227,885	1.760	1.760	JD	947	129,795	08/14/2019	12/31/2031
L0001*-AA-4	AAE RailLease S.A.R.L. Senior Secured No		B		2	33,000,000	110.6700	31,631,102	28,582,176	28,582,176	0	0	0	(525,810)	4.725	4.725	MN	116,294	1,332,611	11/30/2012	11/30/2022
L0175#-AC-6	Alpha Trains Finance S.A. Debt in an Inf		B	4	2	34,843,110	99.8800	36,848,252	36,894,058	36,894,058	0	0	0	(678,719)	1.095	1.112	JD	1,122	431,374	12/13/2016	06/30/2036
L0175#-AD-4	Alpha Trains Finance S.A. Debt in an Inf		B	4	2	1,785,040	99.2700	1,876,364	1,890,112	1,890,112	0	0	0	(34,771)	0.997	1.001	JD	52	19,980	12/13/2016	12/31/2028
L0175#-AE-2	Alpha Trains Finance S.A. Sr. Secured		B		2IF	5,585,307	97.6800	5,596,590	5,729,240	5,729,240	0	0	0	143,933	1.380	1.380	JD	220	13,616	10/29/2019	09/30/2031
L2614#-AA-5	Dolomies Et Chaux Senior Unsecured		D		1	58,000,000	103.0000	59,741,803	58,000,000	58,000,000	0	0	0	0	3.500	3.500	JD	28,194	2,030,000	07/10/2015	06/26/2025
L3551#-AA-8	Ferrero International S.A. Senior Unsecu		D		2	25,000,000	105.8400	26,460,714	25,000,000	25,000,000	0	0	0	0	3.410	3.410	FA	296,007	426,250	02/26/2019	02/26/2026
L3551#-AB-6	Ferrero International S.A. Senior Unsecu		D		2	1,000,000	108.7400	1,087,376	1,000,000	1,000,000	0	0	0	0	3.620	3.620	FA	12,569	18,100	02/26/2019	02/26/2029
L3551#-AC-4	Ferrero International S.A. Senior Unsecu		B		2	31,323,551	104.3400	32,222,808	30,883,343	30,883,343	0	0	0	(440,208)	0.940	0.940	FA	100,800	143,710	02/26/2019	02/26/2026
L3551#-AD-2	Ferrero International S.A. Senior Unsecu		B		2	68,510,831	107.9200	72,897,340	67,548,009	67,548,009	0	0	0	(962,822)	1.330	1.330	FA	311,940	444,732	02/26/2019	02/26/2029
L9031*-AH-4	Terminal Inv Ltd Hldgs Senior Secured No		D		2PL	4,132,500	104.4700	4,317,250	4,132,500	4,132,500	0	0	0	0	4.470	4.470	MN	30,274	1,026	10/31/2019	05/02/2029
L9031*-AJ-0	Terminal Inv Ltd Hldgs Senior Secured No		D		2PL	9,000,000	105.0900	9,457,778	9,000,000	9,000,000	0	0	0	0	4.730	4.730	MN	69,768	2,365	10/31/2019	05/02/2034
N1492@-AE-6	Boskalis Finance B.V. Senior Note		D		2	1,000,000	101.6700	1,016,729	1,000,000	1,000,000	0	0	0	0	3.660	3.660	JJ	16,165	36,600	07/22/2013	07/22/2023
N3070*-AA-2	Essential Capital ConsortiumBV Debt		D	4	5GI	377,604	98.4900	382,499	388,355	387,209	0	12,034	7,923	0	4.000	5.987	MN	0	9,207	12/16/2016	12/31/2020
N4282*-AG-1	Royal Friesland Campina N V Senior Note		D	4	2	17,431,535	103.0300	17,919,799	17,393,155	17,419,064	0	(2,818)	0	0	4.010	3.969	FA	234,426	697,466	04/01/2016	08/30/2027
N4445#-AY-2	Imtech Capital BV Senior Note		B		6Z	1,827,587	14.2400	2,406,184	16,891,395	1,888,490	0	0	0	(34,741)	5.813	128.881	JD	0	0	06/18/2014	12/31/2020
N4445#-AZ-9	Imtech Capital BV Senior Note		B		6Z	2,606,376	14.4000	3,483,891	24,196,604	2,693,231	0	0	0	(49,546)	6.240	131.698	JD	0	0	06/18/2014	12/31/2020
N4445#-BA-3	Imtech Capital BV Senior Note		B		6Z	119,618	13.2900	153,068	1,152,138	115,002	0	0	0	(2,116)	5.813	138.828	JD	0	0	06/18/2014	12/31/2020
N4445#-BB-1	Imtech Capital BV Senior Note		B		6Z	354,757	13.3400	453,963	3,402,537	341,069	0	0	0	(6,274)	6.240	141.164	JD	0	0	06/18/2014	12/31/2020
N5321#-AA-0	Low & Bonar Technical Textiles Senior Un		B	4	3	52,814,747	104.0000	54,829,326	52,720,813	52,720,813	0	0	0	(969,875)	3.070	2.569	MS	535,014	1,745,390	09/02/2016	09/02/2026
N5375@-AA-7	Messer Finance B.V. Senior Secured Note		B		2	12,979,649	105.2600	10,613,208	10,082,807	10,082,807	0	0	0	(185,488)	4.550	4.550	JD	21,664	456,959	06/14/2011	06/14/2021
N5375@-AF-6	Messer Finance B.V. Senior Secured Note		B		2	15,659,577	106.7500	15,236,460	14,273,549	14,273,549	0	0	0	(262,582)	3.680	3.680	FA	217,402	528,074	08/02/2012	08/02/2022
N5946*-AA-9	NSI N.V. Senior Unsecured Note		B		2	28,089,152	105.5000	27,999,218	26,540,465	26,540,465	0	0	0	(488,250)	2.410	2.410	JJ	268,287	642,902	01/30/2018	01/30/2026
N7334#-AC-7	Wereldhave NV Senior Note		D		2	17,500,000	102.9200	18,011,955	17,500,000	17,500,000	0	0	0	0	5.500	5.500	MS	264,688	962,500	03/22/2011	03/22/2021
N7334#-AL-7	Wereldhave NV Senior Note		B		2	1,109,894	104.0700	1,090,671	1,048,032	1,067,047	0	(7,284)	0	(19,653)	2.550	1.823	JJ	11,729	26,819	04/01/2016	07/25/2022
N7334#-AN-3	Wereldhave NV Senior Note		B		2	48,500,000	103.7700	50,895,424	49,046,171	49,046,171	0	0	0	(902,275)	2.100	2.100	JJ	469,208	1,037,081	07/17/2015	07/17/2023
N8084*-AD-9	Sligro Food Group Nederland B Series B G		D		2	23,450,000	101.1600	23,721,147	23,450,000	23,450,000	0	0	0	0	4.150	4.150	JD	64,878	973,175	12/07/2010	12/07/2020
N8084*-AE-7	Sligro Food Group Nederland B Sr. Unsecu		B		2	14,171,000	101.5700	14,310,511	14,089,413	14,089,413	0	0	0	(259,195)	1.330	1.330	AO	41,122	186,554	04/12/2016	04/12/2023
N8084*-AF-4	Sligro Food Group Nederland B Senior Uns		B		2	19,194,937	103.4500	19,586,705	18,933,495	18,933,495	0	0	0	(348,309)	1.670	1.670	MS	101,883	314,767	09/05/2017	09/05/2025
N8244#-AB-6	Stedin Holding NV Senior Note		B		1	73,912,500	103.9500	80,226,273	77,178,401	77,178,401	0	0	0	(1,419,808)	1.440	1.440	MS	351,934	1,102,904	03/07/2017	03/08/2027
N9176#-AB-6	VastNed Retail NV EURO Series B Senior N		B		2	24,032,539	103.4200	19,999,219	19,338,011	19,338,011	0	0	0	(355,750)	5.464	5.464	AO	190,780	1,047,380	10/26/2010	10/26/2020
N9176#-AD-2	VastNed Retail NV Senior Note		B		2	27,850,550	100.1600	28,108,247	28,062,500	28,202,294	0	0	4,149,450	3,772,994	5.060	5.060	JJ	646,872	1,429,766	01/17/2012	01/17/2020
N9176#-AE-0	VastNed Retail NV Senior Unsecured Note		B		2	43,957,829	105.1800	45,951,410	43,689,272	43,689,272	0	0	0	(268,558)	2.730	2.730	JJ	543,349	596,385	01/17/2019	01/20/2026
N9361#-AB-1	Vesteda Finance BV Senior Unsecured Note		B		2FE	99,090,000	105.1800	111,014,938	105,549,938	105,549,938	0	0	0	(1,941,743)	1.800	1.800	JD	79,162	1,892,494	12/16/2016	12/16/2026
N9651*-AA-6	Woodward International Holding Senior Un		B		2	6,075,100	101.6400	6,165,151	6,065,913	6,065,913	0	0	0	(111,591)	1.310	1.310	MS	21,632	78,856	09/23/2016	09/25/2028
P0091#-AA-7	Aeris Holding Costa Rica S.A. Senior Sec		D	4	3FE	19,009,099	107.6100	20,472,742	19,025,412	19,016,038	0	2,067	0	0	7.250	7.265	MN	176,249	1,379,342	04/01/2016	11/15/2025
P0156P-AC-3	ALFA SAB DE CV CORP FOREIGN	LS	D	2	2FE	16,933,125	121.3400	18,807,483	15,500,000	16,880,486	0	(25,294)	0	0	6.875	6.155	MS	284,167	1,065,625	11/20/2017	03/25/2044
P2397*-AA-8	Cerveceria Costa Rica, S.A. Senior Unsec		C		4YE	57,000,000	100.0200	57,014,465	57,000,000	57,000,000	0	0	0	0	4.720	4.720	JD	52,313	2,690,400	07/06/2017	06/24/2024
P2604#-AA-3	Cibanco SA Institucion De Banc Senior Se		D		3YE	23,370,000	105.7700	24,719,152	23,370,000	23,370,000	0	0	0	0	6.500	6.552	MJSD	92,831	1,519,050	12/13/2016	12/11/2023
P2604*-AA-7	CIBanco SA Inst Banca Mlt Div Senior Uns		D		2	79,500,000	103.9300	82,623,782	79,500,000	79,500,000	0	0	0	0	5.550	5.550	JD	12,256	4,412,250	06/30/2016	06/30/2023
P2604*-AB-5	CIBanco SA Inst Banca Mlt Div Senior Uns		D		2	8,680,000	104.3500	9,057,919	8,680,000	8,680,000	0	0	0	0	5.440	5.440	MS	119,360	472,192	09/30/2016	09/30/2026
P2954#-AA-9	Cefas Chile S.A. Senior Secured Note		D	4	3PL	13,400,000	105.9700	14,200,169	13,400,000	13,400,000	0	0	0	0	6.500	6.550	JAJO	183,878	195,975	07/24/2019	07/24/2029
P3102#-AA-8	Controladora Dolphin, S.A. de Senior Sec		D	4	3IF	27,000,000	110.3600	29,797,751	27,000,000	27,000,000	0	0	0	0	8.500	8.590	JAJO	529,125	1,147,500	04/08/2019	04/08/2026
P3515#-AA-9	Trust F/1909 Senior Secured Note		D		4	42,733,900	106.1000	45,342,692	42,733,900	42,733,900	0	0	0	0	6.500	6.552	FMAN	308,634	2,777,704	08/25/2015	08/22/2022
P3596@-AA-3	EVM Energia del Valle de Mex Debt in a P		D	4	2PL	40,000,000	114.3000	45,721,126	40,000,000	40,000,000	0	0	0	0	6.020	6.022	JD	6,689	2,310,201	09/30/2019	12/31/2040
000000-00-0	Giddings Fruits S.A. Sr. Secured				3Z	28,800,000	100.9000	29,060,698	28,800,000	28,800,000	0	0	0	0	6.250	6.250	MJSD	55,000	0	12/20/2019	12/20/2026
P4000*-AA-3	Corporacion Vesta, S.A.B.de CV Senior Un		D		2FE	14,405,000	105.2600	15,163,410	14,405,000	14,405,000	0	0	0	0	5.030	5.030	MS	199,257	724,572	09/22/2017	09/23/2024
P4000*-AB-1	Corporacion Vesta, S.A.B.de CV Senior Un		D		2FE	14,405,000	107.6700	15,510,048	14,405,000	14,405,000	0	0	0	0	5.310	5.310	MS	210,349	764,906	09/22/2017	09/22/2027
P4000*-AD-7	Corporacion Vesta, S.A.B.de CV Senior Un		D		2	45,000,000	111.3300	50,100,399	45,000,000	45,000,000	0	0	0	0	5.850	5.850	MN	226,688	2,632,500	05/31/2018	05/31/2028
P5888#-AA-3	Sesajal, S.A. de C.V. Senior Unsecured N		D	4	4YE	15,000,000	103.4600	15,519,115	15,000,000	15,000,000	0	0	0	0	6.000	6.044	FMAN	112,500	900,000	11/16/2017	11/19/2024
P9208#-AA-8	Trabajos Maritimos S.A. Senior Unsecured		D	4	2YE	51,500,000	103.4300	53,264,297	51,500,000	51,500,000	0	0	0	0	4.510	4.535	MJSD	103,229	2,322,650	03/15/2018	12/15/2028
P9365#-AA-7	Transmisora Electrica del Nort Debt in a		D	4	2YE	16,833,909	110.5400	18,607,995	16,833,909	16,833,909	0	0	0	0	5.940	5.948	MON	461,081	999,934	12/16/2016	12/31/2042
P9798*-AB-6	Virutex Ilko S.A. Senior Unsecured Note		D		3PL	7,000,000	106.9600	7,487,423	7,000,000	7,000,000	0	0	0	0	6.250	6.250	MS	138,542	437,500	09/06/2018	03/07/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00005@-AB-1	AHACS Pty Ltd Senior Unsecured Note		B		2	9,918,421	113.8100	10,526,475	9,249,342	9,249,342	0	0	0	(13,816)	5.070	5.320	JD	6,513	521,897	06/27/2018	06/26/2028
00182#-AD-0	Alinta Energy Finance Pty Ltd Senior Uns		B		2	9,420,000	110.9600	10,113,832	9,114,644	9,114,644	0	0	0	(13,615)	5.000	5.000	MS	120,263	450,578	09/26/2018	09/26/2028
000000-00-0	Alinta Energy Finance Pty Ltd Senior Uns		B		2	3,165,000	108.9900	3,337,628	3,062,405	3,062,405	0	0	0	(4,574)	4.760	4.760	MS	38,467	144,122	09/26/2018	09/28/2026
00458*-AD-1	AquaSure Finance Pty Ltd Senior Secured		D		2FE	9,250,000	102.5000	9,480,983	9,250,000	9,250,000	0	0	0	0	3.280	3.280	JJ	142,429	303,400	07/13/2015	07/12/2027
00458*-AF-6	AquaSure Finance Pty Ltd Senior Secured		D	4	2FE	7,401,975	109.2400	8,085,647	7,401,975	7,401,975	0	0	0	0	4.320	4.319	JJ	150,112	157,218	01/15/2019	01/12/2034
00697#-AC-0	Ausgrid Finance Pty Ltd Senior Secured N		D		2FE	27,060,000	103.7800	28,083,303	27,060,000	27,060,000	0	0	0	0	3.750	3.750	AO	253,688	1,014,750	09/06/2017	10/01/2032
00832*-AK-2	Aus Pacific Airprt Mel Pty Ltd Sr. Secur		B		1Z	9,510,267	100.0500	9,707,888	9,702,819	9,702,819	0	0	0	192,552	3.870	3.870	JD	28,162	0	12/04/2019	12/04/2044
01297#-AF-5	CSL Finance PTY Ltd. Senior Note		B		1	15,553,200	105.7000	14,238,323	13,470,000	13,470,000	0	0	0	(247,800)	1.930	1.919	NOV	35,612	255,050	11/12/2014	11/12/2024
01297#-AG-3	CSL Finance PTY Ltd. Senior Note		B		1	17,215,000	107.5900	16,040,323	14,909,218	14,909,218	0	0	0	(274,276)	2.100	2.088	NOV	42,890	307,166	11/12/2014	11/12/2026
01297#-AJ-7	CSL Finance PTY Ltd. Senior Unsecured No		B		1	16,117,648	102.5700	16,654,456	16,236,656	16,236,656	0	0	0	287,411	0.955	0.955	OCT	35,750	151,196	10/08/2015	10/08/2025
01842#-AF-5	Brookfield WA Rail Pty Ltd Debt in Infra		D		2YE	5,800,000	101.1900	5,868,788	5,800,000	5,800,000	0	0	0	0	4.150	4.150	JJ	110,321	240,700	07/16/2014	07/16/2021
02308#-AA-1	Charter Hall Invest Mgt Ltd Senior Unsec		D		2FE	2,917,404	103.5500	2,899,374	2,800,000	2,912,371	0	(5,033)	0	0	3.940	3.323	MN	11,645	55,160	08/02/2019	05/24/2027
02308#-AD-5	Charter Hall Invest Mgt Ltd Senior Unsec		B		2FE	10,038,600	112.6200	10,291,647	9,138,350	9,138,350	0	0	0	(13,650)	5.120	5.120	MN	49,388	455,021	05/23/2017	05/23/2029
02309#-AA-0	Charter Hall Wholesale Mgt Ltd Senior Se		B		2YE	90,366,379	115.2600	96,136,285	83,407,361	83,407,361	0	0	0	(124,586)	5.000	5.000	MN	579,218	4,106,740	05/11/2017	05/11/2027
02309#-AB-2	Charter Hall Wholesale Mgt Ltd Senior Un		B		2IF	12,048,131	104.7200	12,803,172	12,226,409	12,226,409	0	0	0	178,278	3.700	3.700	JD	22,619	221,201	06/13/2019	06/13/2029
02887#-AB-8	Goodman Property Trust Senior Secured No		D		2FE	9,000,000	103.3000	9,297,414	9,000,000	9,000,000	0	0	0	0	3.560	3.560	JD	14,240	320,400	06/15/2015	06/15/2027
02887#-AC-6	Goodman Property Trust Senior Secured No		D		2FE	10,500,000	104.1600	10,936,912	10,500,000	10,500,000	0	0	0	0	3.710	3.710	JD	17,313	389,550	06/15/2015	06/17/2030
03300*-AA-1	DuluxGroup (Finance) Pty. Ltd. Senior No		D		2	11,220,000	101.1600	11,350,563	11,220,000	11,220,000	0	0	0	0	3.680	3.680	MS	118,134	412,896	09/18/2014	09/20/2021
03384#-AB-4	Eclipx Group Limited Senior Secured Note		B		3	20,157,604	111.8700	21,616,540	19,323,316	19,323,316	0	0	0	(28,863)	7.100	6.350	JAJO	248,573	1,494,678	07/31/2018	07/31/2025
03535#-AG-1	Envestra Victoria PTY Ltd Senior Note		B		1FE	19,774,908	119.3500	15,404,021	12,906,937	12,906,937	0	0	0	(19,279)	8.000	8.000	JJ	484,727	1,043,351	07/12/2011	07/12/2023
03629#-AN-3	ETSA Utilities Finance Pty Ltd Senior Un		D		1	11,535,000	102.0400	11,770,062	11,535,000	11,535,000	0	0	0	0	3.310	3.310	FA	149,542	381,809	08/10/2016	08/11/2031
03629#-AP-8	ETSA Utilities Finance Pty Ltd Senior Un		D		1	24,000,000	104.5700	25,096,920	24,000,000	24,000,000	0	0	0	0	3.560	3.560	FA	356,000	0	08/01/2019	08/01/2029
03915#-AF-3	Fletcher Building Ltd Senior Note		B		2	33,626,218	110.6700	26,323,648	23,785,072	24,078,666	0	(22,797)	0	21,157	8.360	7.670	JJ	944,505	1,869,061	11/01/2019	01/10/2022
03915#-AG-1	Fletcher Building Ltd Senior Note		D		2	3,800,000	106.6900	4,054,172	3,800,000	3,800,000	0	0	0	0	5.370	5.370	JJ	96,929	223,852	01/10/2012	01/10/2024
03915*-AC-4	Fletcher Building Holdings Ltd Senior Un		D		2	5,250,000	99.7800	5,238,469	5,250,000	5,250,000	0	0	0	0	3.700	3.700	JJ	86,873	221,594	07/20/2016	07/20/2026
03915*-AG-5	Fletcher Building Holdings Ltd Sr. Unsec		B		2	9,800,000	98.0400	9,276,089	9,461,808	9,461,808	0	0	0	478,355	3.932	3.932	JJ	166,384	414,869	07/20/2016	07/20/2028
03958@-AL-0	GAIF Bond Issuer Pty Ltd Senior Note		B		2FE	23,998,050	130.6000	23,410,681	17,925,225	17,925,225	0	0	0	(26,775)	6.590	6.590	JD	55,782	1,155,603	12/15/2014	12/14/2029
03971@-AE-9	GPT RE Limited Senior Unsecured		D		1	12,500,000	104.7000	13,087,584	12,500,000	12,500,000	0	0	0	0	3.370	3.370	JD	33,934	421,250	06/02/2016	06/02/2027
03971@-AF-6	GPT RE Limited Senior Unsecured		D		1	7,500,000	105.3300	7,899,481	7,500,000	7,500,000	0	0	0	0	3.420	3.420	JD	20,663	256,500	06/02/2016	06/02/2028
03972@-AC-2	GTA Finance Company Pty Ltd Senior Unsec		B		2FE	2,947,100	116.1500	3,329,558	2,866,561	2,866,561	0	0	0	(4,282)	5.560	5.560	JD	7,526	155,917	12/14/2015	12/15/2025
03972@-AD-0	GTA Finance Company Pty Ltd Senior Unsec		B		2FE	9,395,100	120.1500	10,979,809	9,138,350	9,138,350	0	0	0	(13,650)	5.750	5.750	JD	24,813	514,037	12/14/2015	12/14/2027
03973#-AA-3	GPT Funds Management Limited Senior Unse		D		1	13,940,000	105.4500	14,699,508	13,940,000	13,940,000	0	0	0	0	3.670	3.670	JD	18,474	511,598	12/18/2017	06/18/2029
03973*-AA-7	GPC Asia Pacific Hldgs Pty Ltd Senior Un		B		2	1,620,035	102.3500	1,683,180	1,644,481	1,644,481	0	0	0	24,447	3.100	3.100	JD	142	26,481	06/24/2019	06/30/2024
03973*-AB-5	GPC Asia Pacific Hldgs Pty Ltd Senior Un		B		2	24,280,020	103.3400	25,469,230	24,646,411	24,646,411	0	0	0	366,392	3.430	3.430	JD	2,348	439,124	06/24/2019	06/30/2026
05425*-AA-6	LCT-MRE Nominees Pty Limited Senior Secu		B		3	15,047,000	114.1600	16,450,214	14,410,475	14,410,475	0	0	0	(21,525)	4.900	4.930	FMAN	81,251	694,778	05/20/2016	05/22/2028
06235#-AH-5	Mirvac Group Finance Limited Senior Note		B		1	1,104,371	113.4800	1,045,015	920,873	963,689	0	(14,261)	0	(230)	6.940	5.226	JD	2,308	62,408	04/01/2016	12/19/2022
06235#-AQ-5	Mirvac Group Finance Limited Senior Unse		B		1FE	21,733,600	113.2500	23,155,489	20,446,512	20,446,512	0	0	0	(30,541)	4.730	4.730	MS	276,704	959,003	09/20/2016	09/20/2027
06518#-AC-4	NSW Ports Finance Co Pty Ltd Senior Secu		B		2FE	8,650,000	115.4800	9,190,482	7,958,793	7,958,793	0	0	0	(11,888)	4.860	4.860	AO	66,615	382,836	04/29/2015	04/29/2030
06634@-AK-7	Newcastle Coal Infrastructure Debt in In		D		2FE	17,400,000	107.0100	18,619,968	17,400,000	17,400,000	0	0	0	0	5.670	5.670	MN	128,804	986,580	01/15/2014	11/14/2023
06916*-AA-0	Northern Territory Airport Senior Secure		B		2YE	18,793,500	108.8700	19,514,618	17,925,225	17,925,225	0	0	0	(26,775)	5.135	5.135	JD	38,353	901,834	06/16/2016	06/16/2026
06916*-AB-8	Northern Territory Airport Senior Secure		B		2YE	2,610,800	110.7000	2,756,572	2,490,179	2,490,179	0	0	0	(3,720)	5.375	5.375	JD	5,577	131,139	06/16/2016	06/16/2028
06993#-AB-0	Novion RE Limited Senior Note		D		1FE	25,000,000	105.5200	26,380,177	25,000,000	25,000,000	0	0	0	0	3.790	3.790	JD	31,583	947,500	12/19/2014	12/20/2027
07133@-AA-3	OneFortyOne NZ Holdings Ltd Sr. Secured		D		2Z	33,200,000	96.9400	32,183,240	33,200,000	33,200,000	0	0	0	0	3.330	3.330	MS	316,313	0	09/18/2019	09/18/2031
07160#-AE-9	Orica Finance Limited Series A GTD Senio		D		2	14,623,852	101.2000	14,663,814	14,490,265	14,515,528	0	(30,166)	0	0	4.530	4.309	AO	120,342	656,409	04/01/2016	10/25/2020
07160#-AJ-8	Orica Finance Limited Senior Note		D		2FE	2,025,000	104.9400	2,124,965	2,025,000	2,025,000	0	0	0	0	4.590	4.590	MS	26,593	92,948	09/18/2013	09/18/2023
07160#-AK-5	Orica Finance Limited Senior Note		D		2FE	2,335,000	107.2800	2,504,949	2,335,000	2,335,000	0	0	0	0	4.740	4.740	MS	31,666	110,679	09/18/2013	09/18/2025
07450@-AH-3	Perth Airport Pty Ltd Senior Secured Not		B		2FE	1,185,574	116.2300	1,251,235	1,076,552	1,082,092	0	(428)	0	(1,580)	5.140	5.076	JJ	26,438	55,463	04/01/2016	07/09/2030
07702#-AA-2	Ports of Auckland Limited Senior Unsecur		B		2YE	20,387,000	110.3600	21,592,242	19,564,850	19,564,850	0	0	0	118,900	4.810	4.809	JD	2,614	938,977	06/21/2018	06/21/2028
07702#-AB-0	Ports of Auckland Limited Senior Unsecur		B		2YE	19,684,000	112.5800	21,266,336	18,890,200	18,890,200	0	0	0	114,800	5.060	5.059	JD	2,655	953,719	06/21/2018	06/21/2030
07702#-AC-8	Ports of Auckland Limited Senior Unsecur		B		2YE	11,448,004	114.6000	12,589,961	10,986,338	10,986,338	0	0	0	66,766	5.320	5.319	JD	1,624	583,174	06/21/2018	06/21/2033
07724#-AD-0	Powerco Ltd Senior Secured		D		2	10,594,231	100.5200	10,052,015	10,000,000	10,038,568	0	(87,888)	0	0	4.360	3.447	JD	29,067	436,000	01/01/2013	06/07/2020
07740#-AB-4	Precinct Prop. New Zealand Ltd Senior No		D		2	3,080,692	104.9600	3,148,851	3,000,000	3,056,300	0	(6,794)	0	0	4.230	3.923	JJ	54,285	126,900	03/15/2016	01/27/2027
07794#-AF-0	QPH Finance Co. Pty. Ltd Senior Secured		B		2FE	16,457,900	123.5500	15,227,239	12,324,578	12,324,578	0	0	0	(18,409)	6.280	6.280	FA	294,544	762,230	08/14/2014	08/14/2029
08277*-AM-3	Santos Finance Limited Senior Note		D		2	14,350,000	108.1800	15,524,396	14,350,000	14,350,000	0	0	0	0	6.450	6.450	FA	383,085	925,575	08/02/2007	08/02/2022
08458*-AA-0	Servco Australia PTY LTD. Senior Unsecur		B		2PL	15,900,000	111.0100	16,416,383	14,788,178	14,788,178	0	0	0	(22,089)	6.130	6.130	FA	342,461	895,908	02/01/2017	02/15/2029
08562*-AA-3	Sonic Healthcare Serv PTY Ltd Senior Not		B		2	53,827,300	109.6200	49,301,129	44,976,287	44,976,287	0	0	0	(827,403)	2.820	2.820	MN	147,972	1,256,411	11/19/2014	11/19/2024
08562*-AB-1	Sonic Healthcare Serv PTY Ltd Senior Uns		B		2	18,432,210	107.8700	20,382,722	18,895,119	18,895,119	0	0	0	(347,603)	2.220	2.220	JD	25,634	418,668	06/09/2016	06/09/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Desig-nation and Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08773@-AD-0	Stockland Trust Mgmt Ltd. Senior Note		D		1FE	42,500,000	110.9700	47,163,986	42,500,000	42,500,000	0	0	0	0	4.670	4.670	FA	722,228	1,984,750	02/20/2014	02/20/2029
Q9194*-AA-7	Transurban Queensland Fin Pty Senior Sec		D		2FE	5,240,000	105.4000	5,522,975	5,240,000	5,240,000	0	0	0	0	4.160	4.160	MS	59,946	217,984	09/22/2015	09/22/2025
Q9194*-AF-6	Transurban Queensland Fin Pty Sr Secured		D		2FE	1,180,000	101.7100	1,200,182	1,180,000	1,180,000	0	0	0	0	3.550	3.550	JD	1,280	41,890	12/20/2016	12/20/2028
Q9194*-AG-4	Transurban Queensland Fin Pty Senior Sec		D		2FE	17,100,000	101.9900	17,439,677	17,100,000	17,100,000	0	0	0	0	3.700	3.700	JD	19,333	632,700	12/20/2016	12/20/2031
Q9389#-AE-0	Vector Limited Senior Note		D		2FE	35,086,828	100.8300	35,441,486	35,150,000	35,108,620	0	21,792	0	0	3.400	3.468	AO	255,619	1,195,100	01/02/2019	10/14/2021
Q9395*-AA-4	Vicinity Centres RE LTD Senior Unsecured		D		1	13,605,723	105.4400	14,319,408	13,580,975	13,597,134	0	(2,401)	0	0	3.860	3.837	JD	14,562	524,226	04/01/2016	12/22/2025
Q9396#-AE-1	Victoria PWR Networks Pty Ltd Senior Not		D		1	18,000,000	100.8200	18,148,328	18,000,000	18,000,000	0	0	0	0	4.470	4.470	JD	62,580	804,600	06/02/2011	06/03/2020
Q9396#-AP-6	Victoria PWR Networks Pty Ltd Senior Uns		D		1	25,500,000	104.8400	26,734,568	25,500,000	25,500,000	0	0	0	0	3.570	3.570	JD	55,633	910,350	06/09/2017	06/09/2027
Q9396#-AQ-4	Victoria PWR Networks Pty Ltd Senior Uns		D		1IF	34,590,000	103.5000	35,798,812	34,590,000	34,590,000	0	0	0	0	3.360	3.360	MS	358,352	0	09/10/2019	09/10/2029
Q9582#-AA-3	Wellington Intl Airport Ltd. Senior Note		D		2	31,400,000	100.9300	31,692,872	31,400,000	31,400,000	0	0	0	0	3.470	3.470	JJ	466,098	1,089,580	07/27/2017	07/27/2027
Q9582*-AB-5	Wellington Electric Dist Ntwk Senior Not		D		2	6,560,000	103.9800	6,820,961	6,560,000	6,560,000	0	0	0	0	4.190	4.189	AO	57,263	274,864	09/16/2013	10/17/2022
R6236*-AA-2	Norspan LNG VIII AS Senior Secured Note		D	4	2PL	10,124,230	106.5600	10,787,827	10,124,230	10,124,230	0	0	0	0	4.660	4.660	MS	119,258	471,789	01/18/2017	03/30/2032
T0003#-AA-0	ACS Dobfar SpA Senior Unsecured Note		B		2IF	20,417,934	102.1000	20,976,324	20,544,220	20,544,220	0	0	0	126,285	1.900	1.900	JJ	184,327	0	07/11/2019	07/11/2026
T0296#-AC-2	AMA SpA Senior Secured Note		B	4	4	22,309,850	107.3000	23,118,891	21,545,906	21,545,906	0	0	0	(396,368)	4.400	3.899	MS	268,606	891,587	09/19/2018	09/19/2028
T0440#-AB-9	Aquafil SpA Senior Unsecured Note		B	4	3	29,444,483	115.6600	32,982,218	28,517,197	28,517,197	0	0	0	(524,615)	4.200	3.699	MS	336,028	1,051,071	09/20/2018	09/20/2028
T0440#-AC-7	Aquafil SpA Senior Unsecured Note		B	4	3	22,771,983	106.4600	24,341,616	22,863,641	22,863,641	0	0	0	91,658	2.370	1.869	MN	55,692	210,128	05/24/2019	05/24/2029
T1890*-AA-8	Barilla Iniziative S.p.A Senior Unsecure		D		2	2,328,930	110.2500	2,480,555	2,250,000	2,324,229	0	(4,701)	0	0	4.030	3.543	AO	45,338	106,059	05/05/2019	10/28/2027
T2144#-AA-6	Bonfiglioli Riduttori SpA Senior Unsecur		B	4	3	28,460,000	110.1600	30,912,656	28,062,500	28,062,500	0	0	0	(397,500)	2.570	2.569	JJ	328,550	360,619	01/17/2019	01/17/2031
T3420#-AA-9	CRIF SpA Senior Unsecured		B	4	2YE	12,187,500	106.1500	12,851,179	12,106,610	12,106,610	0	0	0	(222,718)	2.230	2.230	JJ	121,490	271,660	07/19/2016	07/19/2028
T3495*-AB-1	De'Longhi SpA Senior Unsecured		B	4	2	133,046,400	104.5800	139,571,601	133,462,542	133,462,542	0	0	0	(2,455,235)	1.650	1.650	JD	103,990	2,193,451	06/14/2017	06/14/2027
T3708#-AA-2	Epta SpA Senior Unsecured Note		B		2	21,636,000	104.2800	23,411,589	22,450,000	22,450,000	0	0	0	(413,000)	2.300	2.300	MS	159,208	512,337	03/10/2016	03/10/2023
T3828@-AA-9	Fabbrica Italian Sintetici SpA Senior Un		B	4	2YE	57,990,000	111.3200	62,480,299	56,125,000	56,125,000	0	0	0	(1,032,500)	4.000	2.859	JJ	979,069	1,720,673	01/24/2018	01/24/2028
T4758*-AA-3	GVS S.p.A. Senior Note		D	4	4	12,500,000	104.0100	13,000,865	12,500,000	12,500,000	0	0	0	0	6.500	6.499	JJ	388,194	828,125	01/09/2014	01/09/2024
T4758*-AB-1	GVS S.p.A. Senior Unsecured		B	4	4	28,787,145	101.8700	29,052,512	28,520,362	28,520,362	0	0	0	(524,673)	3.000	2.999	JJ	370,765	859,670	07/25/2017	07/25/2024
T4968@-AA-7	Sol SpA Senior Note		D	4	2YE	5,000,000	104.5900	5,229,282	5,000,000	5,000,000	0	0	0	0	4.750	4.749	JD	10,556	237,500	06/15/2012	06/15/2024
T4968@-AB-5	Sol SpA Senior Note		D	4	2YE	7,980,000	103.9400	8,294,659	7,980,000	7,980,000	0	0	0	0	4.250	4.249	MN	30,147	339,150	05/29/2013	05/29/2025
T4968@-AC-3	Sol SpA Senior Unsecured Note		B	4	2YE	11,036,289	104.4400	11,406,788	10,921,730	10,919,870	0	233	0	(200,886)	1.960	1.965	MS	64,814	212,683	04/01/2016	03/12/2027
T5398@-AA-4	Illycaffe S.p.A. Senior Unsecured Note		B	4	2YE	36,494,200	113.1400	42,268,580	37,359,544	37,359,544	0	0	0	(687,282)	3.350	3.350	JJ	524,953	1,257,956	07/30/2015	07/30/2027
T5R5A3-AA-8	Gnutti Carlo SpA Senior Secured Note		B	4	3	56,965,000	104.5000	58,652,407	56,125,000	56,125,000	0	0	0	(1,032,500)	3.350	3.099	JD	99,232	1,738,945	12/12/2018	12/12/2028
T6000@-AA-2	Immobiliare Grande Distribuzio Senior Un		B		2FE	93,082,000	104.2600	98,624,531	94,598,954	94,598,954	0	0	0	(1,740,284)	2.250	2.250	JJ	1,005,114	2,155,071	01/11/2017	01/11/2024
T6340*-AA-3	L'Isolante K-Flex SpA Senior Unsecured N		B		3PL	18,870,000	107.4000	19,605,216	18,253,684	18,253,684	0	0	0	(335,803)	3.500	3.500	JJ	273,298	640,999	07/27/2018	07/27/2023
000000-00-0	L'Isolante K-Flex SpA Sr. Unsecured		B	4	3Z	51,786,149	102.9300	54,182,388	52,639,638	52,639,638	0	0	0	853,489	3.250	3.249	JD	118,805	0	12/06/2019	12/06/2029
T7000#-AA-8	Milione SpA Sr. Secured		B		2Z	52,176,857	100.1800	52,506,794	52,410,311	52,410,311	0	0	0	233,454	1.720	1.720	MS	235,381	0	09/27/2019	09/27/2031
T7429@-AA-3	Piaggio SpA Senior Note		D	4	3	8,731,200	101.6700	8,878,091	8,732,260	8,731,821	0	138	0	0	6.500	6.531	JJ	238,075	567,597	04/01/2016	07/31/2021
T7460M-AA-6	Orsero SpA Senior Unsecured Note		B	4	4	21,736,000	106.7600	22,864,621	21,417,363	21,417,363	0	0	0	(394,003)	3.700	3.700	AO	191,507	783,477	10/04/2018	10/04/2028
T7841#-AA-1	Recordati Ind Chim E Farm SpA Senior Not		D	4	2	39,520,000	105.2000	41,573,608	39,520,000	39,520,000	0	0	0	0	4.280	4.279	MS	427,562	1,691,456	09/30/2014	09/30/2026
T7841#-AC-7	Recordati Ind Chim E Farm SpA Senior Uns		B	4	2	80,366,850	106.5300	89,291,232	83,816,583	83,816,583	0	0	0	(1,541,926)	2.070	2.069	MN	149,403	1,713,325	05/31/2017	05/31/2032
T8240#-AA-6	San Carlo Gruppo Alimentare Senior Note		B	4	3YE	2,285,760	108.4600	2,191,261	2,020,288	2,020,288	0	0	0	(37,166)	4.650	4.648	AO	21,398	93,119	10/09/2014	10/09/2024
T8677*-AA-2	Sogefi S.p.A Senior Note		D	4	3	12,732,571	104.2500	13,274,038	12,732,571	12,732,571	0	0	0	0	6.000	6.044	MJSD	63,663	763,954	05/03/2013	05/03/2023
Y7133M-AB-5	PT PELABUHAN INDO II CORP FOREIGN		D		2FE	4,212,250	114.6000	4,526,784	3,950,000	4,209,848	0	(2,402)	0	0	5.375	4.918	MN	33,026	106,156	07/10/2019	05/05/2045
Y72570-AN-7	RELIANCE INDS LTD INDIA CORP FOREIGN		D		2FE	3,586,418	103.3400	3,771,901	3,650,000	3,597,157	0	5,594	0	0	3.667	3.881	MN	11,526	133,846	01/18/2018	11/30/2027
03754*-AA-0	Apex Clean Energy				5	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	0	213,834	12/01/2019	01/31/2022
03754*-AD-4	Apex Clean Energy				5	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	0	65,137	12/01/2019	01/31/2022
03754*-AE-2	Apex Clean Energy				5	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	0	131,590	12/01/2019	01/31/2022
46361*-AZ-9	Irvine/Land Co LLC				1	0	0.0000	0	0	30	0	0	0	0	0.000	0.000	MON	0	0	12/01/2019	12/31/2020
74906#-AA-4	Qumpus(dba Better World Books) Mezzanine Debt				5	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	0	1,628	12/01/2019	04/15/2020
000000-00-0	Uncommon NSA Lender III				2	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	16,705	0	12/01/2019	12/31/2020
90431#-AA-6	Uncommon Tax Credit Strips				2	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	0	(371,177)	12/01/2019	12/30/2054
000000-00-0	Uncommon NSA Lender III				2	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	13,433	0	12/01/2019	12/31/2020
90431@-AA-4	Uncommon Tax Credit Strips				2	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	(16,705)	0	12/01/2019	12/29/2033
B8A5GN-8M-6	CARMX_AUTO ABS FLOATER				1Z	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	0	103,906	12/01/2019	02/14/2020
B8A5SH-C1-7	CARMX_AUTO ABS FLOATER				1Z	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	0	6,754	12/01/2019	02/14/2020
B8A5T6-TJ-3	CARMX_AUTO ABS FLOATER				1Z	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	0	6,754	12/01/2019	02/14/2020
B8A5TS-A2-2	CARMX_AUTO ABS FLOATER				1Z	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	0	6,754	12/01/2019	02/14/2020
B8A5UC-UC-1	CARMX_AUTO ABS FLOATER				1Z	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	0	13,508	12/01/2019	02/14/2020
B8A5VG-JJ-9	CARMX_AUTO ABS FLOATER				1Z	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	0	19,583	12/01/2019	02/14/2020
B8A5WB-E8-8	CARMX_AUTO ABS FLOATER				1Z	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	0	20,934	12/01/2019	02/14/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
B8A5XM-KX-1	CARMX_AUTO ABS FLOATER				1Z	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	0	22,157	12/01/2019	02/14/2020
B8A5YB-F2-8	CARMX_AUTO ABS FLOATER				1Z	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	0	27,016	12/01/2019	02/14/2020
B8A5YS-PF-1	CARMX_AUTO ABS FLOATER				1Z	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	0	14,736	12/01/2019	02/14/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						52,307,823,380	XXX	56,806,839,682	50,933,665,254	51,800,493,365	3,834,941	(33,910,241)	38,333,857	81,807,991	XXX	XXX	XXX	498,806,762	2,029,346,370	XXX	XXX
00105H-DZ-6	AFC HOME EQUITY LOAN TRUST AFC_99-2			4	1FM	523,367	83.8100	505,964	603,708	523,367	0	18,250	12,968	0	2.602	(5.038)	MON	262	0	06/10/2005	06/25/2029
004421-MF-7	ACE SECURITIES CORP ACE-05_HE2			4	1FM	1,199,219	100.1200	1,395,483	1,393,822	1,379,430	0	10,236	0	0	2.752	4.539	MON	639	44,992	09/07/2007	04/25/2035
004422-AD-3	ACE SECURITIES CORP. ABS FLOATER			4	1FM	1,678,248	49.4000	3,287,284	6,654,310	1,678,248	0	(308,967)	0	0	1.922	11.309	MON	2,132	123,787	06/05/2007	10/25/2036
004427-AY-6	ACE SECURITIES CORP 2002-HE1 M2			4	1FM	207,822	95.7700	695,417	726,126	19,203	0	(10,219)	0	0	3.592	287.862	MON	435	29,757	12/29/2007	06/25/2032
004427-BN-9	ACE SECURITIES CORP ABS FLOATER			4	1FM	242,291	101.8800	275,693	270,618	251,026	0	3,176	0	0	4.042	7.940	MON	182	10,645	05/21/2007	12/25/2033
00442U-AC-3	ACE SECURITIES CORP ABS FLOATER			4	1FM	186,798	96.8600	639,712	660,461	229,514	0	43,649	0	0	1.962	23.283	MON	216	0	05/21/2007	06/25/2037
00442U-AD-1	ACE SECURITIES CORP ABS FLOATER			4	1FM	1,142	97.2700	975,786	1,003,165	1,142	0	(35,492)	0	0	2.012	8,888.000	MON	336	4,637	05/21/2007	06/25/2037
03072S-CJ-2	AMERIQUEST MORTGAGE SECURITIES AMSI_02-2			4	1FM	903,601	99.7800	892,701	894,654	896,757	0	(335)	0	0	4.447	4.410	MON	663	44,196	01/13/2005	08/25/2032
03072S-CW-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT			4	1FM	333,348	100.0800	331,659	331,396	332,990	0	(56)	0	0	4.642	4.544	MON	256	12,502	06/20/2007	08/25/2032
03072S-DK-8	AMERIQUEST MORTGAGE SECURITIES SERIES 2			4	1FM	4,048,369	95.2100	5,230,819	5,494,037	4,048,369	0	100,641	0	0	7.042	1.791	MON	6,448	210,030	06/20/2007	02/25/2033
040104-EP-2	ARGENT SECURITIES INC. ABS FLOATER			4	1FM	142,252	99.9400	147,600	147,681	108,837	0	444	0	0	4.267	12.632	MON	105	5,265	06/11/2007	01/25/2034
040104-KL-4	ARGENT SECURITIES INC. ABS FLOATER			4	3FE	2	100.0000	2	2	2	0	0	0	0	2.692	2.707	MON	0	0	12/29/2017	06/25/2034
04541G-EM-0	ASSET BACKED SECURITIES CORP ABS FLOATER			4	1FM	187,616	99.9400	248,443	248,579	114,944	0	(25,350)	0	0	4.740	54.232	MON	524	9,613	07/26/2007	06/15/2033
04541G-GC-0	ASSET BACKED SECURITIES CORP ABSC_03-HE6			4	1FM	643,348	101.4400	746,639	736,073	629,409	0	6,646	0	0	4.267	8.583	MON	523	32,953	09/06/2006	11/25/2033
04542B-BN-1	ASSET BACKED FDG CORP SERIES 2002 OPT1			4	1FM	430,412	100.8300	1,529,130	1,516,578	593,840	0	49,999	0	0	3.892	23.949	MON	984	67,194	09/20/2008	03/25/2032
04544Q-AC-1	ASSET BACKED SECURITIES CORP H ABS FLOAT			4	1FM	1,689,752	83.0700	2,017,914	2,429,294	1,268,211	0	(56,071)	0	0	1.902	3.653	MON	770	58,662	11/03/2006	11/25/2036
05950B-BG-8	BANK OF AMERICA ALT LOAN TRUST CMO			4	1FM	6,146	99.8300	223,892	224,278	6,146	0	(60,935)	0	0	6.000	8,888.000	MON	1,121	7,850	05/19/2006	06/25/2046
06051G-CS-6	BANK OF AMERICA CORP PRVT CMO OTHER WHO			4	1FM	182,712	96.5500	370,460	383,711	252,801	0	(5,256)	0	0	5.750	23.554	MON	1,839	22,063	01/19/2005	09/20/2034
07384Y-EN-2	BEAR STEARNS ASSET BACKED SECU ABS FLOAT			4	1FM	70,627	100.6200	70,781	70,341	70,421	0	(20)	0	0	2.992	2.930	MON	35	2,299	09/27/2006	10/25/2032
07384Y-GX-8	BEAR STEARNS ASSET BACKED SECU SERIES 2			4	1FM	73,910	100.0900	73,978	73,910	73,910	0	0	0	0	2.792	2.808	MON	34	2,503	02/28/2003	11/25/2042
07384Y-GY-6	BEAR STEARNS ASSET BACKED SECU SERIES 2			4	1FM	221,729	101.1600	224,301	221,729	221,729	0	0	0	0	3.292	3.315	MON	122	8,657	02/28/2003	11/25/2042
12489W-GD-0	CREDIT-BASED ASSET SERVICING ABS FLOATER			4	1FM	416,285	99.5000	471,140	473,502	382,211	0	16,641	0	0	5.167	3.961	MON	408	16,951	05/10/2007	01/25/2033
12506Y-AG-4	CDC MORTGAGE CAPITAL TRUST ABS FLOATER			4	1FM	1,547	153.4600	226,829	147,807	1,547	0	0	0	0	3.667	8,888.000	MON	90	0	12/01/2007	01/25/2033
12506Y-BF-5	CDC MORTGAGE CAPITAL TRUST ABS FLOATER			4	1FM	567,036	100.4400	783,263	779,823	285,155	0	(3,599)	0	0	4.642	12.462	MON	603	38,915	10/01/2010	10/25/2033
12506Y-CM-9	CDC MORTGAGE CAPITAL TRUST ABS FLOATER			4	1FM	38,401	100.2700	38,871	38,765	38,514	0	34	0	0	3.592	3.743	MON	23	1,600	09/18/2006	06/25/2034
12558M-AF-9	CIT GROUP HOME EQUITY LOAN TRU SERIES 2			4	1FM	1,081,873	103.0700	1,109,888	1,076,796	1,077,699	0	(1,491)	0	0	7.210	7.065	MON	6,470	76,895	07/25/2007	02/25/2033
12666T-AA-4	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			4	6	2	100.0000	2	2	2	0	0	0	0	1.912	(40.227)	MON	0	0	05/02/2011	09/25/2046
126671-3K-0	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2			4	1FM	279,065	101.6500	283,676	279,065	279,065	0	0	0	0	3.367	3.391	MON	157	9,178	03/04/2004	02/25/2034
126671-3L-8	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2			4	1FM	310,543	100.0000	310,541	310,543	310,543	0	0	0	0	3.817	3.847	MON	198	11,397	03/04/2004	12/25/2033
126671-F8-4	COUNTRYWIDE ASSET-BACKED CERTI CWL_03-BC			4	1FM	498,504	99.9400	495,473	495,793	497,269	0	162	0	0	2.842	2.755	MON	235	16,689	02/22/2007	07/25/2033
126671-RF-5	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			4	1FM	1,242,049	96.4900	1,406,259	1,457,391	1,238,421	0	(5,517)	0	0	3.517	7.480	MON	854	89,942	09/20/2006	05/25/2032
126671-SL-1	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			4	1FM	73,811	99.8700	76,017	76,115	74,130	0	127	0	0	2.917	3.835	MON	37	2,620	02/14/2007	12/25/2032
126671-TL-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			4	1FM	39,768	98.1500	38,832	39,564	39,651	0	32	0	0	4.792	4.729	MON	32	2,040	02/08/2007	02/25/2033
126673-RQ-7	Countrywide Asset-Backed Certi CWL_04-13			4	1FM	3,081,264	101.5700	4,433,991	4,365,409	3,929,277	0	154,446	0	0	2.692	8.488	MON	1,959	160,220	08/16/2007	04/25/2035
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-			4	1FM	30,162	99.5700	29,348	29,476	29,476	0	19	0	0	5.250	4.225	MON	129	1,548	11/07/2012	09/25/2020
12667F-YT-6	COUNTRYWIDE ALTERNATIVE LOAN T CMO			4	1FM	57,332	99.5700	58,412	58,664	57,332	0	179	1,100	0	5.000	19.193	MON	244	2,933	04/12/2006	01/25/2020
12667G-FF-5	COUNTRYWIDE ALT A 2005-18CB, A9			4	1FM	422	18.7000	93,621	500,527	422	0	0	0	0	5.500	0.000	MON	2,294	0	05/19/2005	05/25/2035
12667G-HK-2	COUNTRYWIDE ALT A CWALT_05-J5			4	1FM	16,040	97.6100	17,398	17,825	11,780	0	(847)	0	0	7.000	(2.325)	MON	104	416	04/01/2016	01/25/2035
126684-AA-7	COUNTRYWIDE HOME EQUITY AMBAC ABS FLOATE			4	1Z	2	100.0000	2	2	2	0	0	0	0	1.902	0.000	MON	0	0	05/02/2011	03/25/2034
126685-DW-3	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC			4	1	0	100.0000	4	4	0	0	0	0	0	5.627	0.000	MON	0	0	05/01/2015	07/25/2027
12668N-AD-9	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT			4	1FM	1,129,400	98.3400	3,187,049	3,241,001	1,323,653	0	155,643	0	0	1.932	57.471	MON	1,044	79,191	07/27/2007	08/25/2037
12669G-A7-6	COUNTRYWIDE HOME LOANS CWHL_05_HYB3			4	1FM	26,623	102.1700	28,370	27,767	25,456	0	1,291	0	0	4.156	4.138	MON	96	1,125	04/01/2016	06/20/2035
152314-FS-4	CENTEX HOME EQUITY ABS FLOATER			4	1FM	997,557	98.3900	980,732	996,779	997,490	0	(140)	0	0	2.442	2.438	MON	406	29,510	11/10/2006	09/25/2032
152314-GS-3	CENTEX HOME EQUITY SERIES 2003 A CLASS			4	1FM	1,576,318	93.1400	1,633,588	1,753,915	1,574,806	0	(1,511)	16,996	0	3.522	5.134	MON	1,030	71,130	02/15/2007	03/25/2033
152314-KR-0	CENTEX HOME EQUITY SERIES 2004 C CLASS			4	1FM	543,279	98.9300	538,622	544,470	544,088	0	2	0	0	2.512	2.536	MON	228	16,505	12/03/2004	06/25/2034
152314-LS-7	CENTEX HOME EQUITY CXHE_04-D			4	1FM	37,325	100.7000	129,227	128,334	48,804	0	(2,318)	0	0	2.792	37.429	MON	60	3,719	09/08/2004	09/25/2034
161542-DP-7	CHASE FUNDING LOAN ACQUISITION ABS FLOAT			4	1FM	577,693	98.5500	633,799	643,148	459,215	0	12,828	0	0	2.887	7.277	MON	309	21,942	08/20/2007	05/25/2034
17309N-AF-8	CITIGROUP RESIDENTIAL MORT TR ASSET BACK			4	1FM	6,916	100.6400	6,961	6,916	6,893	0	(1)	0	0	5.145	5.182	MON	30	355	08/16/2006	07/25/2036
17309N-AL-5	CITIGROUP RESIDENTIAL MORT TR ASSET BACK			4	6	0	100.0000	2	2	0	0	0	0	0	5.762	0.000	MON	0	0	09/25/2015	07/25/2036
17310N-AH-1	CITIBANK MORTGAGE ASSET BACKED			4	1FM	327,832	67.4200	1,317,752	1,954,439	133,446	0	(80,267)	0	0	5.824	5.037	MON	9,486	101,478	11/16/2006	11/25/2036
22540V-CT-7	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			4	1FM	315,306	97.6200	469,308	480,773	333,061	0	(10,656)	0	0	3.292	5.081	MON	264	28,225	06/20/2007	02/25/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22541N-HH-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			4	1FM	995,366	99.9300	1,262,584	1,263,482	1,090,590	0	9,330	0	0	3.142	7.166	MON	662	46,373	10/25/2007	02/25/2033
22541Q-NK-4	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			4	1FM	69,437	100.5000	69,412	69,070	69,300	0	21	0	0	2.842	2.453	MON	33	2,325	11/17/2006	12/25/2033
22541Q-Y3-0	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			4	1FM	352,010	100.4400	351,573	350,041	350,880	0	(66)	0	0	2.872	2.804	MON	168	11,889	11/17/2006	04/25/2034
22541S-GR-3	CS FIRST BOSTON MORTGAGE SECUR SERIES 2			4	1FM	287,972	102.2600	371,697	363,500	340,969	0	6,248	0	0	5.750	10.979	MON	1,742	17,589	04/28/2004	04/25/2034
225458-BM-9	CS FIRST BOSTON MTGE SECURITIE CSFB 2005			4	1FM	380,154	98.8000	749,461	758,532	497,499	0	5,704	0	0	5.500	17.273	MON	3,477	38,200	12/22/2004	02/25/2035
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			4	6	4	100.0000	4	4	4	0	0	0	0	1.902	0.000	MON	0	0	08/31/2011	06/25/2021
23243N-AD-0	COUNTRYWIDE PRIME MORTGAGE AMB ABS FLOAT			4	6	1	100.0000	1	1	1	0	0	0	0	1.902	0.000	MON	0	0	11/01/2010	07/25/2034
29445F-AD-0	EQUIFIRST MORTGAGE LOAN TRUST ABS FLOATE			4	1FM	162,644	100.8500	161,988	160,618	163,237	0	1,320	68	0	4.642	4.019	MON	124	8,258	07/28/2006	12/25/2032
29445F-CA-4	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3			4	1FM	206,651	100.4300	207,547	206,651	206,651	0	0	0	0	3.142	3.163	MON	108	7,584	11/16/2004	12/25/2034
294754-AT-3	EQUITY ONE ABS, INC. ASSET BACKED			4	1FM	116,825	49.4000	255,373	516,928	75,871	0	18,009	0	0	6.729	20.709	MON	2,899	6,119	05/22/2006	08/25/2032
30246Q-CP-6	FBR SECURITIZATION TRUST ABS FLOATER			4	1FM	2,389,553	99.6800	3,091,939	3,101,983	2,933,998	0	41,206	0	0	2.482	5.860	MON	1,283	93,092	10/18/2007	11/25/2035
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20			4	4FM	1,212,182	94.8200	1,521,624	1,604,697	1,212,182	0	234,721	0	0	4.417	6.246	MON	1,181	0	02/01/2013	09/25/2033
32029A-AD-9	FIRST FRANKLIN MTG LOAN CORPORATE			4	1FM	9,685,371	92.1800	20,720,973	22,477,978	10,201,700	0	307,627	0	0	1.952	20.637	MON	7,313	346,796	10/02/2007	12/25/2037
361856-BH-9	GMAC MORTGAGE CORPORATION LOAN ABS FLOAT			4	1FM	81,026	119.8600	99,166	82,739	82,739	0	0	0	0	2.232	3.240	MON	31	2,219	07/28/2006	12/25/2026
36228F-JQ-0	GSR MORTGAGE LOAN TRUST ABS FLOATER			4	1FM	1,049	101.5100	1,061	1,045	1,046	0	(3)	0	0	2.965	2.902	MON	1	37	05/16/2006	10/20/2032
36228F-NQ-5	GSR MORTGAGE LOAN TRUST ABS FLOATER			4	1FM	18,642	102.7700	33,190	32,296	19,278	0	0	0	0	4.540	25.890	MON	49	0	12/24/2008	03/20/2033
36229R-KT-5	GSR MORTGAGE LOAN TRUST PRVT CMO OTHER W			4	1FM	600,238	105.6600	635,304	601,262	599,748	0	(158)	0	0	5.500	5.511	MON	2,756	33,069	09/09/2004	01/25/2034
36256B-AC-4	GS MORTGAGE SECURITIES TRUST G CMO			4	1FM	70,374,769	103.3200	73,743,516	71,372,659	70,510,874	0	129,316	0	0	3.750	4.131	MON	223,040	2,676,387	11/20/2018	10/25/2057
40430M-AC-1	HSI ASSET SECURITIZATION CORPO ABS FLOAT			4	1FM	138,891	56.0000	169,937	303,448	75,358	0	(9,631)	0	0	1.892	2.021	MON	96	5,705	10/08/2008	07/25/2036
437084-RX-6	HOME EQUITY ASSET TRUST ABS FLOATER			4	1FM	34,864	100.0200	46,382	46,372	46,057	0	1,582	0	0	2.232	10.256	MON	17	1,274	08/15/2007	04/25/2036
44967#-AA-3	IMC MORTGAGE LOAN TRUST ABS-IRR			4	1FM	84,663	100.4700	85,090	84,695	84,695	0	0	0	0	8.860	9.025	MON	0	7,348	12/31/1996	02/25/2025
44967#-AD-7	IMC MORTGAGE LOAN TRUST ABS-IRR			4	5	21,576	100.3900	21,667	21,582	21,582	0	0	0	0	8.370	8.515	MON	0	1,748	12/31/1996	05/25/2025
449670-AE-8	IMC HOME EQUITY LOAN TRUST ABS-IRR			4	5GI	17,132	100.2800	17,187	17,140	17,140	0	0	0	0	7.580	7.703	MON	0	1,191	12/31/1996	12/26/2025
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOAT			4	1FM	358,205	103.2400	374,765	362,991	359,504	0	510	0	0	4.672	5.106	MON	1,413	17,460	05/23/2012	06/25/2035
46626L-HA-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT			4	1FM	3,182,429	99.9400	4,024,357	4,026,618	3,930,307	0	76,839	0	0	2.052	6.739	MON	1,377	103,286	08/20/2007	02/25/2036
46629K-AD-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT			4	1FM	4,816	73.3900	2,808,723	3,827,212	4,816	0	(141,883)	0	0	1.902	8.888.000	MON	1,213	30,318	08/22/2006	08/25/2036
542514-EA-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT			4	1FM	540,905	100.1300	538,148	537,462	538,961	0	(110)	0	0	2.917	2.862	MON	261	18,500	05/07/2007	07/25/2033
542514-FX-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT			4	1FM	328,029	99.0300	323,825	327,007	327,514	0	94	0	0	2.587	2.567	MON	141	10,163	10/06/2006	06/25/2034
55291K-AC-1	MASTR ASSET BACKED SECURITIES ABS FLOATE			4	1FM	2,613,535	45.8600	3,398,856	7,410,888	2,583,221	0	(147,109)	0	0	1.892	3.467	MON	2,337	125,182	09/12/2006	08/25/2036
576434-YG-3	MASTR ALTERNATIVE LOANS TRUST PRVT CMO			4	1FM	358,059	107.4400	473,488	440,688	388,190	0	2,760	0	0	5.500	9.199	MON	2,020	24,238	12/03/2004	12/25/2034
57643L-AL-0	MASTR ASSET BACKED SECURITIES SERIES 20			4	1FM	0	0.0000	0	0	0	0	0	0	0	4.567	0.000	MON	0	2	12/01/2019	12/25/2032
57643L-FP-6	MASTR ASSET BACKED SECURITIES MASTR_04-W			4	1FM	258,185	100.0700	258,377	258,185	258,185	0	0	0	0	2.662	2.677	MON	115	8,219	11/23/2004	10/25/2034
589929-2D-9	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W			4	1FM	364,216	100.9100	381,521	378,092	373,211	0	1,001	0	0	4.267	4.770	MON	269	18,150	08/15/2007	06/25/2034
589929-J5-8	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W			4	1FM	772,239	99.9900	772,452	772,520	772,275	0	(62)	2,689	0	4.717	4.782	MON	607	37,039	09/24/2004	11/25/2033
589929-M4-7	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W			4	1FM	392,002	99.8700	395,476	395,975	393,249	0	585	0	0	4.642	4.882	MON	306	17,620	02/15/2007	02/25/2034
590238-AB-7	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT			4	1FM	1,610,272	59.6900	3,956,128	6,628,231	1,610,272	0	(257,994)	0	0	1.932	15.921	MON	2,134	135,350	11/12/2008	04/25/2047
59023A-AD-8	MERRILL LYNCH MORTGAGE INVS TR ABS FLOAT			4	1FM	3,503,554	55.1300	5,517,892	10,008,490	3,503,554	0	(176,620)	0	0	1.962	2.366	MON	3,273	215,523	06/01/2007	07/25/2037
59166E-AB-1	MET_RPL MST_19-1A			4	1FM	20,437,776	103.1700	20,710,171	20,073,311	20,397,303	0	(40,473)	0	0	3.750	3.022	MON	62,729	501,833	04/26/2019	04/25/2058
61744C-WL-6	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT			4	1FM	15,854,611	99.8400	19,237,167	19,267,479	18,176,606	0	214,289	0	0	2.407	5.798	MON	7,729	563,577	08/22/2007	11/25/2035
61745M-PN-7	Morgan Stanley Capital I MSDWC_03-NC3			4	1FM	13,720	111.1600	17,185	15,461	10,829	0	(168)	0	0	4.762	10.082	MON	12	821	12/13/2004	03/25/2033
61746R-AC-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1FM	461,060	89.3800	741,262	829,309	391	0	(1,566)	0	0	5.122	5.912	MON	708	4,171	11/15/2006	11/26/2032
61746R-BE-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1FM	27,461	98.0500	86,510	88,231	2,103	0	0	0	0	5.242	8.888.000	MON	77	453	07/28/2006	04/25/2033
61746R-DM-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1FM	293,901	99.7600	292,067	292,757	293,178	0	(18)	0	0	2.842	2.824	MON	139	9,854	08/11/2006	09/25/2033
61746R-DN-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1FM	26,144	99.8400	31,450	31,499	13,212	0	(9,550)	0	0	4.417	19.011	MON	23	1,563	10/11/2006	09/25/2033
61746R-DX-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1FM	397,841	99.3400	393,412	396,046	396,845	0	(46)	0	0	2.812	2.753	MON	186	13,211	11/17/2006	10/25/2033
61746R-DY-4	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1FM	5,458	97.6800	6,627	6,784	4,217	0	423	0	0	4.492	14.010	MON	5	342	10/04/2006	10/25/2033
61746W-LM-0	MORGAN STANLEY DEAN WITTER CAP SERIES 2			4	1FM	162,572	103.0500	213,674	207,353	29,654	0	(87,563)	0	0	4.267	2.981	MON	147	9,979	09/20/2008	01/25/2032
61746W-ML-1	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			4	1FM	132,434	102.7200	135,545	131,958	132,059	0	(65)	0	0	3.322	3.241	MON	73	5,084	05/11/2007	01/25/2032
61746W-PC-8	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			4	1FM	391,239	100.7400	939,727	932,852	5,768	0	0	0	0	4.117	2,512.860	MON	640	3,884	01/06/2006	04/25/2032
61746W-VT-4	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-			4	1FM	73,278	98.7600	114,726	116,164	21,099	0	1,378	0	0	4.192	35.300	MON	81	5,500	11/03/2006	09/25/2032
617526-AE-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1FM	905,510	68.5200	1,317,888	1,923,509	877,879	0	(81,714)	0	0	1.942	4.069	MON	623	47,237	07/27/2007	11/25/2036
638728-AA-3	NATIXIS REAL ESTATE CAPITAL TR ABS FLOAT			4	1FM	243,351	47.8400	361,618	755,815	252,100	0	9,103	0	0	1.922	3.620	MON	242	0	11/12/2008	07/25/2037
64352V-CX-7	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT			4	1FM	853,404	99.1800	846,162	853,137	854,922	0	(240)	0	0	2.512	2.487	MON	357	25,863	05/21/2007	07/25/2033
64352V-HW-4	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT			4	1FM	0	100.4400	0	0	0	0	0	0	0	2.767	2.783	MON	0	0	05/23/2007	11/25/2034
68389F-CT-9	OPTION ONE MORTGAGE LOAN TRUST CORPORATE			4	1FM	282,318	99.7200	286,311	287,128	267,981	0	(1,892)	0	0	2.647	4.399	MON	127	7,592	07/31/2007	10/25/2032
68402C-AD-6	OPTION ONE HOME EQUITY ABS FLOATER			4	1FM	2,156,790	78.1300	3,463,670	4,433,270	2,077,603	0	(113,735)	0	0	1.932	3.716	MON	1,428	62,876	03/09/2007	07/25/2036
68402V-AC-6	OPT_AMBAC_HE ABS FLOATER			4	1	2	100.0000	2	2	2	0	0	0	0	1.852	0.000	MON	0	0	03/06/2015	01/25/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
73316P-DB-3	POPULAR ABS MORTGAGE POPLR_05-A			4	1FM	1,611,606	99.8100	1,806,686	1,810,115	1,684,985	0	21,620	0	0	2.422	4.025	MON	731	59,003	05/04/2005	06/25/2035
74924W-AC-1	RESIDENTIAL ASSET SEC CORP ABS FLOATER			4	1FM	3,178,625	98.8700	3,497,175	3,537,211	3,330,831	0	42,922	0	0	1.932	5.552	MON	1,139	86,429	07/27/2007	02/25/2037
75156X-AC-5	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT			4	1FM	2,718,321	99.7400	3,368,324	3,377,139	3,149,020	0	34,968	0	0	2.062	6.109	MON	1,161	86,969	08/13/2007	10/25/2036
75157D-AB-0	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT			4	1FM	43,462	99.0600	437,019	441,149	43,462	0	(116,762)	0	0	2.072	284.443	MON	152	8,096	05/08/2007	05/25/2037
759950-AQ-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT			4	1FM	209,153	97.1300	202,551	208,534	209,013	0	(63)	0	0	2.652	2.631	MON	92	6,618	09/27/2006	06/25/2033
759950-CV-8	RENAISSANCE HOME EQUITY LOAN T SERIES 2			4	1FM	98,040	100.3900	98,419	98,040	98,040	0	0	0	0	5.896	5.767	MON	482	4,114	06/18/2004	07/25/2034
760985-PC-9	RESIDENTIAL ASSET MORTGAGE PRO ABS IRR C			4	1FM	185,904	98.3500	210,812	214,346	160,292	0	4,319	0	0	3.292	14.084	MON	118	8,193	11/05/2002	10/25/2032
76110W-3T-1	RESIDENTIAL ASSET SECURITIES C ABS FLOAT			4	1FM	1,510,667	100.0800	1,797,016	1,795,646	1,757,159	0	23,454	0	0	2.272	5.451	MON	680	54,435	08/17/2007	08/25/2035
76110W-TB-2	RESIDENTIAL ASSET SECURITIES C SERIES 2			4	1FM	1,634,885	102.9800	2,574,125	2,499,661	1,407,120	0	(18,710)	0	0	5.574	7.250	MON	11,611	118,352	08/13/2003	09/25/2033
76112B-ED-8	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1			4	1FM	6,569,936	92.3800	8,236,014	8,915,102	6,569,936	0	(199,136)	0	0	3.667	4.833	MON	5,449	374,659	10/22/2004	10/25/2034
805564-PF-2	SAXON ASSET SECURITIES TRUST ABS FLOATER			4	1FM	82,538	99.5500	95,599	96,034	55,135	0	(7,050)	0	0	4.192	15.540	MON	67	4,090	10/11/2006	12/25/2033
805564-PN-5	SAXON ASSET SECURITIES TRUST ABS FLOATER			4	1FM	226,956	97.2000	256,020	263,387	210,149	0	(9,484)	0	0	2.587	11.814	MON	114	7,970	10/11/2006	03/25/2035
81375W-CJ-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT			4	1FM	180,832	102.3300	224,808	219,689	185,590	0	2,681	0	0	2.767	7.816	MON	101	6,288	07/10/2007	09/25/2034
81375W-KD-7	SECURITIZED ASSET BACKED RECEI ABS FLOAT			4	1FM	5,080,480	98.3000	6,543,786	6,656,739	5,497,039	0	78,022	0	0	2.082	7.585	MON	2,310	192,356	08/20/2007	12/25/2035
81378E-AB-9	SECURITIZED ASSET BACKED RECEI ABS FLOAT			4	1FM	2,672,397	65.9600	3,675,981	5,573,203	2,548,840	0	(155,443)	0	0	1.992	4.989	MON	1,850	139,640	07/27/2007	05/25/2037
83611M-BY-3	SOUNDVIEW HOME EQUITY LOAN TRU SVHE_04-W			4	1FM	136,860	99.5400	400,019	401,879	199,399	0	5,646	0	0	2.992	9.334	MON	200	11,355	12/15/2004	01/25/2035
84751P-BL-2	SPECIALTY UNDERWRITING & RESID MLMI_03-B			4	1FM	16,085	98.9100	15,882	16,056	16,093	0	9	20	0	3.997	3.958	MON	11	754	03/21/2005	11/25/2034
84751P-LM-9	SPECIALTY UNDERWRITING & RESID ASSET BAC			4	1FM	860,416	53.9100	1,086,215	2,014,846	695,726	0	(40,295)	0	0	3.851	5.504	MON	6,466	32,287	05/31/2006	02/25/2037
84751P-LP-2	SPECIALTY UNDERWRITING & RESID ASSET BAC			4	1FM	825,337	53.8900	825,048	1,531,058	825,337	0	48,657	17,810	0	3.851	0.173	MON	4,913	0	05/16/2006	02/25/2037
84752B-AC-3	SPECIALTY UNDERWRITING & RESID ABS FLOAT			4	1FM	1,490,779	95.8800	2,927,111	3,052,941	1,398,771	0	(90,025)	0	0	1.902	3.559	MON	968	57,449	01/10/2007	01/25/2038
84752B-AD-1	SPECIALTY UNDERWRITING & RESID ABS FLOAT			4	1FM	16,175,530	96.2100	42,570,494	44,249,198	16,175,530	0	(150,578)	0	0	1.962	10.777	MON	14,469	854,656	03/13/2012	01/25/2038
863572-UU-5	STRUCTURED ASSET SECURITIES CO CMO FLOAT			4	1FM	0	0.0000	0	0	0	0	0	0	0	2.732	0.000	MON	0	799	12/01/2019	08/25/2028
86358E-EA-0	STRUCTURED ASSET INVESTMENT ABS FLOATER			4	1FM	43,944	96.6500	42,167	43,630	43,906	0	112	0	0	2.842	2.782	MON	21	1,469	11/03/2006	08/25/2033
86358R-Z7-5	AMORTIZING RESIDENTIAL COLLATE ABS FLOAT			4	1FM	77,561	100.8500	191,888	190,279	77,591	0	7,362	0	0	3.592	21.861	MON	114	7,852	09/20/2006	07/25/2032
86359B-J2-8	STRUCTURED ASSET SECURITIES CO CMO FLOAT			4	1FM	0	0.0000	0	0	0	0	0	0	0	6.250	0.000	MON	0	689	12/01/2019	11/25/2034
89177B-AA-3	TOWD POINT MASTER TRUST CMO FLOATER			4	1FM	16,338,841	103.8200	17,067,370	16,438,964	16,345,147	0	6,307	0	0	3.750	3.875	MON	51,372	565,089	01/24/2019	03/25/2058
89178B-AA-2	TOWD POINT MORTGAGE TRUST TPMT CMO FLOAT			4	1FE	69,337,065	100.5800	69,066,184	68,671,303	69,257,735	0	(79,329)	0	0	2.900	2.098	MON	165,956	329,490	11/04/2019	10/25/2059
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-			4	1FM	111,438	99.7300	111,616	111,922	97,723	0	(5,765)	0	0	5.000	4.557	MON	466	5,596	11/07/2012	03/25/2020
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						301,899,060	XXX	382,046,822	405,890,308	305,897,682	0	(639,764)	51,651	0	XXX	XXX	XXX	651,201	9,838,919	XXX	XXX
00132*-AA-9	AH Yakima WA, LLC Credit-Tennant Lease			4	2	7,756,673	114.2900	13,758,537	12,038,266	9,163,165	0	181,224	0	0	5.870	11.516	MON	1,963	706,646	09/30/2005	09/30/2028
00132*-AB-7	AH Yakima WA, LLC Credit-Tennant Lease			4	2	710,319	113.6500	1,130,874	995,058	829,750	0	14,232	0	0	6.420	11.415	MON	177	63,883	05/19/2006	09/30/2028
00184@-AA-4	Amzn (Euclid OH) CTL Pass-Thru CTL			4	1	6,236,307	106.3400	6,631,568	6,236,307	6,236,307	0	0	0	0	4.095	4.129	MON	709	244,776	09/17/2018	06/30/2039
00191#-AA-3	Amzn (Tucson AZ) CTL Pass-Thru CTL			4	1	6,950,275	106.3100	7,388,528	6,950,275	6,950,275	0	0	0	0	4.095	4.130	MON	791	272,755	10/16/2018	08/31/2039
00195#-AA-9	Amazon (Toledo OH) CTL			4	1IF	32,628,812	101.2400	33,033,343	32,628,812	32,628,812	0	0	0	0	3.570	3.596	MON	3,236	317,098	12/15/2019	10/31/2040
00225#-AA-3	Amzn (Grnd Rpds) CTL Pass-Thru CTL			4	1	6,534,932	106.2900	6,945,922	6,534,932	6,534,932	0	0	0	0	4.095	4.129	MON	743	267,605	11/16/2018	09/30/2039
04624U-AC-5	ASSURANT COMMERCIAL MORTGAGE T CMBS			4	1FM	20,223,065	100.5800	19,749,086	19,634,196	19,899,175	0	(75,620)	0	0	2.723	2.173	MON	44,553	554,636	05/13/2016	05/15/2049
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease			4	2	49,568,875	103.2600	51,163,029	49,546,101	49,562,252	0	(1,808)	0	0	3.900	3.924	MON	5,367	1,932,298	04/01/2016	03/31/2027
05491U-AZ-1	BARCLAYS COMMERCIAL MORTGAGE S CMBS			4	1FM	8,999,748	103.4000	9,306,344	9,000,000	8,997,090	0	(2,576)	0	0	3.502	3.494	MON	26,265	315,180	12/04/2018	12/15/2051
05491U-BB-3	BARCLAYS COMMERCIAL MORTGAGE S CMBS			4	1FM	2,019,934	107.6200	2,152,419	2,000,000	2,016,805	0	(3,037)	0	0	4.052	3.889	MON	6,753	81,040	12/04/2018	12/15/2051
05550M-AS-3	BARCLAYS COMMERCIAL MORTGAGE S CMBS			4	1FM	10,099,330	105.1700	10,516,554	10,000,000	10,093,686	0	(5,644)	0	0	3.319	3.204	MON	27,658	165,950	05/17/2019	05/15/2052
060352-AD-3	BANK_17-BNK6 CMBS			4	1FM	1,009,995	102.6300	1,026,257	1,000,000	1,006,243	0	(1,578)	0	0	3.125	2.961	MON	2,604	31,250	07/14/2017	07/15/2060
060352-AE-1	BANK_17-BNK6 CMBS			4	1FM	1,217,969	104.8700	1,310,888	1,250,000	1,223,382	0	2,949	0	0	3.254	3.592	MON	3,390	40,675	02/15/2018	07/15/2060
06054A-AW-9	BANK AMER MERRIL LYNCH COML CMBS			4	1FM	17,875,786	104.9600	18,578,226	17,700,000	17,796,200	0	(19,665)	0	0	3.441	3.328	MON	50,755	609,057	09/14/2015	09/15/2048
06054M-AD-5	BANC OF AMERICA COMMERCIAL MOR CMBS			4	1FM	5,655,717	102.2700	5,727,010	5,600,000	5,634,256	0	(6,231)	0	0	2.903	2.786	MON	13,547	162,568	05/20/2016	07/15/2049
065402-BB-4	BANK BANK_19-BN18 CMBS			4	1FM	16,866,432	105.5300	17,624,181	16,700,000	16,858,211	0	(8,221)	0	0	3.325	3.211	MON	46,273	323,910	05/21/2019	05/15/2062
065404-BA-2	BANK_18-BN10 CMBS			4	1FM	3,282,399	106.0500	3,446,645	3,250,000	3,276,199	0	(3,339)	0	0	3.428	3.315	MON	9,284	111,410	01/26/2018	02/15/2061
06540A-AC-5	BANK BANK_19-BN20 CMBS			4	1FM	9,695,710	101.0000	9,696,279	9,600,000	9,693,182	0	(2,528)	0	0	2.758	2.644	MON	22,064	66,192	09/13/2019	09/15/2061
06540W-BC-6	BANK BANK_19-BN19 CMBS			4	1FM	15,149,040	102.4400	15,366,113	15,000,000	15,143,095	0	(5,945)	0	0	2.926	2.812	MON	36,575	146,300	07/23/2019	08/15/2061
06540X-BF-7	BANK_19-BN22 CMBS			4	1FM	13,129,883	100.7000	13,091,380	13,000,000	13,128,246	0	(1,637)	0	0	2.726	2.611	MON	59,063	29,532	10/25/2019	11/15/2062
06541F-AX-7	BANK 2017-BNK4 CMBS			4	1FM	10,181,250	101.6100	10,161,448	10,000,000	10,171,631	0	(9,619)	0	0	3.100	2.223	MON	25,833	25,833	11/18/2019	05/15/2050
06541F-AZ-2	BANK 2017-BNK4 CMBS			4	1FM	22,218,350	105.5300	23,217,018	22,000,000	22,157,148	0	(23,293)	0	0	3.362	3.249	MON	61,637	739,640	04/05/2017	05/15/2050
06541R-BA-0	BANK BANK_19-BN23 CMBS			4	1FE	16,159,133	100.2000	16,031,830	16,000,000	16,158,189	0	(944)	0	0	2.669	2.555	MON	35,587	0	11/21/2019	12/15/2052
06541W-AV-4	BANK BANK_17-BNK5 CMBS			4	1FM	2,524,928	102.5200	2,563,064	2,500,000	2,515,394	0	(3,887)	0	0	3.020	2.858	MON	6,292	75,500	06/16/2017	06/15/2060
06541W-AW-2	BANK BANK_17-BNK5 CMBS			4	1FM	6,463,795	104.1300	6,664,070	6,400,000	6,447,364	0	(6,708)	0	0	3.131	3.017	MON	16,699	200,384	06/16/2017	06/15/2060
06541X-AC-4	BANK BANK_17-BNK7 CMBS			4	1FM	1,009,951	102.7400	1,027,439	1,000,000	1,006,490	0	(1,655)	0	0	3.092	2.929	MON	2,577	30,920	09/19/2017	09/15/2060

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
06650A-AD-9	BANK BANK_17-BNK8 CMBS			4	1FM	30,726,582	104.6900	31,929,675	30,500,000	30,675,013	0	(24,417)	0	0	3.229	3.146	MON	82,070	984,845	01/26/2018	11/15/2050
07332V-BC-8	BARCLAYS COMMERCIAL MORTGAGE S CMBS			4	1FM	7,069,643	105.6600	7,396,465	7,000,000	7,049,185	0	(7,413)	0	0	3.412	3.299	MON	19,903	238,840	02/16/2017	02/15/2050
07335C-AC-8	BARCLAYS COMMERCIAL MORTGAGE S CMBS			4	1FE	2,999,865	99.4700	2,984,114	3,000,000	2,999,721	0	(144)	0	0	2.502	2.498	MON	6,255	25,020	08/09/2019	08/15/2052
07335C-AE-4	BARCLAYS COMMERCIAL MORTGAGE S CMBS			4	1FM	20,199,420	100.2100	20,041,320	20,000,000	20,192,244	0	(7,176)	0	0	2.661	2.542	MON	44,350	177,400	08/09/2019	08/15/2052
08160J-AC-1	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1FM	2,019,995	106.5300	2,130,666	2,000,000	2,017,370	0	(2,625)	0	0	3.747	3.585	MON	6,244	62,443	02/01/2019	03/15/2052
08160K-AD-6	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1FE	17,573,530	100.1100	17,419,225	17,400,000	17,572,891	0	(639)	0	0	2.673	2.558	MON	38,759	0	11/25/2019	12/15/2072
08161C-AD-3	BENCHMARK MORTGAGE BMARK_18-B2 CMBS			4	1FM	3,282,490	106.9900	3,477,057	3,250,000	3,276,260	0	(3,428)	0	0	3.615	3.499	MON	9,790	117,478	02/09/2018	02/15/2051
08162B-BD-3	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1FM	10,099,928	105.3200	10,531,479	10,000,000	10,094,479	0	(5,449)	0	0	3.281	3.165	MON	27,338	164,025	05/22/2019	05/15/2052
08162F-AD-5	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1FM	10,099,961	101.8500	10,184,947	10,000,000	10,095,956	0	(4,005)	0	0	2.859	2.744	MON	23,824	95,297	07/19/2019	08/15/2052
08162P-AW-1	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1FM	19,289,463	105.8400	20,215,090	19,100,000	19,253,029	0	(20,226)	0	0	3.402	3.286	MON	54,149	649,782	01/19/2018	01/15/2051
08162T-BA-0	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1FM	656,473	112.1200	728,777	650,000	655,758	0	(656)	0	0	4.241	4.130	MON	2,297	27,567	11/09/2018	05/15/2053
08162Y-AD-4	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1FM	4,039,977	101.1900	4,047,662	4,000,000	4,039,531	0	(446)	0	0	2.795	2.680	MON	9,315	9,315	11/05/2019	12/15/2061
08877@-AA-9	BGS CTL Pass-Through Trust Series 2010 T			4	1	21,752,738	120.0100	26,106,177	21,752,738	21,752,738	0	0	0	0	6.489	6.576	MON	62,735	1,411,535	05/14/2010	06/15/2032
08886*-AA-0	BGS CTL Pass-Thru TR SER 2012 TR CTF-SC2			4	1	2,357,745	105.0200	2,476,028	2,357,745	2,357,745	0	0	0	0	3.983	4.016	MON	4,174	93,909	05/21/2012	06/15/2032
125039-AC-1	CD COMMERCIAL MORTGAGE TRUST C CMBS			4	1FM	1,514,989	103.0100	1,545,182	1,500,000	1,510,243	0	(2,311)	0	0	3.104	2.942	MON	3,880	46,560	11/13/2017	11/13/2050
12515A-BD-1	CD COMMERCIAL MORTGAGE TRUST C CMBS			4	1FM	54,521,536	104.4700	56,491,714	54,075,000	54,369,667	0	(48,679)	0	0	3.248	3.157	MON	146,363	1,756,356	02/14/2018	11/10/2049
12515B-AD-0	CD COMMERCIAL MORTGAGE TRUST C CMBS			4	1FM	27,269,493	100.0700	27,017,790	27,000,000	27,259,605	0	(9,889)	0	0	2.657	2.541	MON	57,790	239,130	08/09/2019	08/15/2057
12515D-AQ-7	CD COMMERCIAL MORTGAGE TRUST C CMBS			4	1FM	10,099,993	104.6400	10,463,596	10,000,000	10,073,183	0	(10,484)	0	0	3.248	3.136	MON	27,067	324,800	04/28/2017	05/10/2050
12529M-AD-0	CANTOR COMMERCIAL REAL ESTATE CMBS			4	1FM	2,060,000	106.9800	2,139,565	2,000,000	2,054,462	0	(5,538)	0	0	3.836	3.344	MON	6,393	51,141	04/16/2019	05/15/2052
12529M-AE-8	CANTOR COMMERCIAL REAL ESTATE CMBS			4	1FM	21,664,337	106.8100	22,910,393	21,450,000	21,649,923	0	(14,414)	0	0	3.523	3.409	MON	62,974	503,789	04/16/2019	05/15/2052
12531W-BA-9	CFCRE COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	10,099,878	105.6400	10,564,007	10,000,000	10,060,330	0	(10,593)	0	0	3.597	3.490	MON	29,975	359,700	01/22/2016	01/10/2048
12531Y-AM-0	CFCRE COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	2,312,625	102.5000	2,460,110	2,400,000	2,338,804	0	8,945	0	0	3.014	3.505	MON	6,028	72,336	12/15/2016	05/10/2058
12532A-AY-5	CFCRE COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	6,968,897	102.1700	7,049,615	6,900,000	6,946,878	0	(7,296)	0	0	2.950	2.838	MON	16,963	203,550	11/01/2016	11/10/2049
12532B-AC-1	CFCRE COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	5,079,297	106.0700	5,303,288	5,000,000	5,056,950	0	(8,065)	0	0	3.585	3.403	MON	14,939	179,265	02/16/2017	12/10/2054
12586@-AA-3	CGA Capital Credit Leased-Back Credit Te			4	1	37,500,000	108.6200	40,733,811	37,500,000	37,500,000	0	0	0	0	4.907	4.957	MON	107,341	1,840,125	03/01/2017	12/10/2042
12591K-AB-1	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1FM	339,866	99.9300	330,043	330,268	346,790	0	(5,646)	0	0	2.904	1.431	MON	799	12,861	09/27/2016	10/10/2046
12591K-AC-9	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1FM	6,556,495	102.6600	6,633,385	6,461,839	6,538,389	0	(18,106)	0	0	3.623	2.948	MON	19,509	181,060	03/12/2019	10/10/2046
12591K-AD-7	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1FM	34,136,503	104.3700	35,276,712	33,800,000	33,920,688	0	(37,310)	0	0	3.765	3.658	MON	106,048	1,272,570	10/24/2013	10/10/2046
12591Q-AQ-5	COMM MORTGAGE TRUST COMM_14-UB CMBS			4	1FM	6,059,566	104.1400	6,248,656	6,000,000	6,026,446	0	(6,664)	0	0	3.420	3.312	MON	17,100	205,200	07/23/2014	08/10/2047
12591R-AX-8	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1FM	5,497,048	100.0100	5,341,597	5,341,138	5,472,268	0	126,129	0	0	2.928	2.254	MON	13,032	156,389	01/28/2016	02/10/2047
12591R-AZ-3	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1FM	39,172,330	105.2300	40,725,632	38,700,000	38,897,884	0	(55,248)	0	0	3.796	3.656	MON	122,421	1,469,052	04/01/2016	02/10/2047
12591T-AC-0	COMM MORTGAGE TRUST COMM_14-LC CMBS			4	1FM	22,019,819	102.5200	22,547,307	21,993,187	22,006,445	0	(11,092)	0	0	3.528	3.468	MON	64,660	775,920	11/08/2018	04/10/2047
12591T-AD-8	COMM MORTGAGE TRUST COMM_14-LC CMBS			4	1FM	55,032,069	105.2000	57,322,961	54,491,133	54,707,536	0	(60,755)	0	0	3.727	3.622	MON	169,240	2,030,885	03/14/2014	04/10/2047
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-UB CMBS			4	1FM	22,120,674	102.4900	22,595,821	22,047,577	22,102,758	0	(14,368)	0	0	3.472	3.321	MON	63,791	735,202	10/08/2019	03/10/2047
12591U-AE-3	COMM MORTGAGE TRUST COMM_14-UB CMBS			4	1FM	104,527,918	105.0600	108,738,735	103,500,000	103,909,307	0	(116,204)	0	0	3.691	3.585	MON	318,349	3,819,427	03/03/2014	03/10/2047
12591V-AD-3	COMM MORTGAGE TRUST CMBS			4	1FM	41,104,357	104.9900	42,729,572	40,699,389	40,863,398	0	(45,515)	0	0	3.775	3.670	MON	128,034	1,536,402	03/28/2014	04/10/2047
12592G-BC-6	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1FM	7,372,651	104.5700	7,633,935	7,300,000	7,331,972	0	(8,883)	0	0	3.532	3.423	MON	21,486	257,836	08/13/2014	08/10/2047
12592K-BB-9	COMM MORTGAGE TRUST CMBS			4	1FM	51,019,363	104.1200	52,595,097	50,515,000	50,739,018	0	(55,672)	0	0	3.565	3.456	MON	150,072	1,800,860	09/09/2014	09/10/2047
12592M-BG-4	COMM 2014-LC17 CMBS			4	1FM	42,073,541	103.3600	43,149,296	41,747,389	41,995,510	0	(57,701)	0	0	3.620	3.333	MON	125,938	1,511,255	10/26/2018	10/10/2047
12592M-BJ-8	COMM 2014-LC17 CMBS			4	1FM	35,348,222	104.8100	36,682,170	35,000,000	35,159,047	0	(38,604)	0	0	3.648	3.542	MON	106,400	1,276,800	09/18/2014	10/10/2047
12592P-BD-4	COMM MORTGAGE TRUST CMBS			4	1FM	14,593,340	102.3800	14,424,250	14,088,947	14,524,423	0	(68,917)	0	0	3.387	2.024	MON	39,766	159,064	08/14/2019	12/10/2047
12592X-AZ-9	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1FM	2,082,857	99.9400	2,034,533	2,035,838	2,034,740	0	(10,878)	0	0	2.856	2.248	MON	4,845	58,144	01/07/2016	03/10/2048
12592X-BA-3	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1FM	32,310,921	101.4300	32,895,111	32,430,000	32,344,379	0	30,327	0	0	3.207	3.331	MON	86,669	1,040,030	11/20/2018	03/10/2048
12592X-BC-9	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1FM	994,258	102.9300	1,029,269	1,000,000	996,291	0	554	0	0	3.048	3.133	MON	2,540	30,480	02/23/2016	03/10/2048
12593Q-BB-5	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1FM	354,330	100.0600	344,226	344,019	344,622	0	(2,186)	0	0	2.881	2.055	MON	826	12,753	09/28/2015	10/10/2048
12593Q-BD-1	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1FM	9,185,148	104.3700	9,393,580	9,000,000	9,117,550	0	(22,681)	0	0	3.359	3.092	MON	25,192	302,310	11/14/2016	10/10/2048
12593Y-BD-4	COMM MORTGAGE TRUST COMM_16-CR CMBS			4	1FM	7,378,447	105.2900	7,612,623	7,230,000	7,322,515	0	(15,356)	0	0	3.495	3.257	MON	21,057	252,689	04/01/2016	02/10/2049
12594C-BE-9	COMM MORTGAGE TRUST COMM_16-DC CMBS			4	1FM	4,039,984	105.2300	4,209,054	4,000,000	4,024,546	0	(4,265)	0	0	3.497	3.388	MON	11,657	139,880	03/03/2016	02/10/2049
12594M-BB-3	COMM MORTGAGE TRUST CMBS			4	1FM	16,361,422	101.5500	16,451,821	16,200,000	16,306,953	0	(17,702)	0	0	2.826	2.711	MON	38,151	457,812	10/07/2016	10/10/2049
12595E-AB-1	COMM MORTGAGE TRUST COMM_17-CO CMBS			4	1FM	2,986,862	103.9400	3,014,181	2,900,000	2,961,282	0	(11,531)	0	0	3.317	2.867	MON	8,016	96,193	09/21/2017	09/10/2050
12595J-AG-9	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	16,159,936	103.2000	16,512,435	16,000,000	16,124,478	0	(17,283)	0	0	3.191	3.073	MON	42,544	510,528	11/17/2017	11/15/2050
12596W-AB-0	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	8,079,952	102.9400	8,235,322	8,000,000	8,075,772	0	(4,180)	0	0	3.067	2.950	MON	20,445	122,668	06/18/2019	06/15/2052
12597D-AC-9	CSAIL 2019-C18 COML MTG TR CMBS			4	1FE	15,149,895	99.9200	14,988,491	15,000,000	15,149,075	0	(820)	0	0	2.716	2.602	MON	21,502	0	11/20/2019	12/15/2052
12624B-AC-0	COMM MORTGAGE TRUST CMBS			4	1FM	37,661,057	102.3000	37,535,503	36,693,551	37,556,610	0	(104,447)	0	0	3.391	2.216	MON	103,690	311,070	09/26/2019	05/15/2045
12625K-AD-7	COMM MORTGAGE TRUST CMBS			4	1FM	8,035,151	103.2700	8,254,147	7,992,605	8,004,770	0	(6,436)	0	0	3.334	3.268	MON	22,206	266,474	07/24/2013	06/10/2046
12626B-AC-8	COMM_13-CR10 CMBS			4	1FM	29,210,747	105.3900	30,482,366	28,922,536	29,016,992	0	(33,518)	0	0	3.923	3.818	MON	94,553	1,138,615	08/01/2013	08/10/2046
12626G-AE-3	COMM MORTGAGE TRUST CMBS			4	1FM	35,039,642	104.9300	36,404,358	34,693,199	34,808,399	0	(41,942)	0	0	3.916	3.810	MON	113,215	1,358,586	09/20/2013	08/10/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12626G-BH-5	COMM MORTGAGE TRUST CMBS			4	1FM	29,211,128	102.8700	29,817,389	28,984,685	29,149,382	0	(36,656)	0	0	3.774	3.410	MON	91,157	1,093,882	11/08/2018	08/10/2046
12626L-AD-4	COMM MORTGAGE TRUST CMBS			4	1FM	77,822,652	105.3200	81,155,394	77,054,558	77,323,713	0	(88,218)	0	0	3.983	3.879	MON	255,757	3,069,084	10/02/2013	08/10/2050
12629N-AB-1	COMM MORTGAGE TRUST COMM_15-DC CMBS			4	1FM	1,189,231	99.9300	1,149,015	1,149,845	1,150,238	0	(7,738)	0	0	2.870	1.898	MON	2,750	33,001	07/18/2016	02/10/2048
12629N-AD-7	COMM MORTGAGE TRUST COMM_15-DC CMBS			4	1FM	5,747,548	101.8400	5,723,351	5,620,000	5,732,869	0	(14,679)	0	0	3.142	2.124	MON	14,715	44,145	09/23/2019	02/10/2048
12630B-AY-4	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1FM	8,611,176	103.0600	8,791,521	8,530,719	8,591,115	0	(16,888)	0	0	3.706	3.310	MON	26,346	316,149	11/29/2018	11/10/2046
12630B-AZ-1	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1FM	36,911,016	105.6500	38,608,803	36,545,599	36,691,779	0	(33,701)	0	0	3.928	3.818	MON	119,626	1,435,511	12/13/2013	11/10/2046
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1FM	30,211,620	99.9700	29,113,452	29,122,372	30,535,571	0	1,411,872	0	0	3.147	1.710	MON	76,373	916,481	06/15/2016	02/10/2047
12630D-AX-2	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1FM	24,369,303	105.8600	25,384,796	23,980,000	24,151,140	0	(47,697)	0	0	3.955	3.751	MON	79,034	948,409	04/01/2016	02/10/2047
12631D-AZ-6	COMM MORTGAGE TRUST CMBS			4	1FM	13,520,345	102.8000	13,634,962	13,263,367	13,477,546	0	(42,798)	0	0	3.598	2.746	MON	39,768	336,845	04/25/2019	05/10/2047
12631D-BA-0	COMM MORTGAGE TRUST CMBS			4	1FM	60,665,710	105.0000	63,070,381	60,066,217	60,312,027	0	(69,664)	0	0	3.700	3.593	MON	185,204	2,354,177	04/29/2014	05/10/2047
12632Q-AW-3	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1FM	12,046,853	104.3400	12,445,542	11,928,093	11,974,490	0	(11,046)	0	0	3.550	3.430	MON	35,287	423,447	06/19/2014	07/15/2047
12634N-AS-7	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	10,810,153	103.5000	11,202,516	10,823,888	10,810,687	0	(232)	0	0	3.231	3.250	MON	29,145	355,616	04/01/2016	06/15/2057
12635Q-BF-6	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1FM	2,979,481	104.5700	3,084,703	2,950,000	2,967,023	0	(3,140)	0	0	3.349	3.241	MON	8,233	98,796	10/20/2015	10/10/2048
12635R-AW-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	14,005,574	105.1900	14,516,546	13,800,000	13,924,069	0	(23,552)	0	0	3.544	3.359	MON	40,754	489,044	11/28/2016	11/15/2048
12635R-BA-5	CSAIL COMMERCIAL MORTGAGE TRUS CMBS IO N			4	1FE	697,860	1.2700	458,921	0	448,757	0	(65,869)	0	0	0.250	4.993	MON	7,500	90,000	11/23/2015	11/15/2048
12636F-BH-5	COMM MORTGAGE TRUST COMM_15-LC CMBS			4	1FM	1,918,955	105.5600	2,005,600	1,900,000	1,911,002	0	(2,094)	0	0	3.521	3.413	MON	5,575	66,899	11/06/2015	10/10/2048
12636L-AX-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	1,611,557	103.0300	1,617,603	1,570,000	1,589,333	0	(10,655)	0	0	3.489	3.071	MON	4,564	54,773	04/01/2016	11/15/2048
12636M-AC-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	5,504,617	100.2000	5,354,878	5,344,304	5,369,070	0	(71,603)	0	0	2.956	2.089	MON	13,166	328,549	05/17/2016	01/15/2049
12637U-AV-1	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	6,665,967	102.8700	6,789,172	6,600,000	6,642,206	0	(8,316)	0	0	3.210	3.085	MON	17,655	211,860	11/10/2016	11/15/2049
12655T-BL-2	COMM 2019-GC44 MTG TR CMBS			4	1FE	15,149,297	100.2700	15,040,970	15,000,000	15,148,497	0	(800)	0	0	2.698	2.584	MON	33,725	0	11/19/2019	08/15/2057
12674@-AA-6	SPEs Owned by Fortress Inv Grp Credit Te			4	2	6,645,180	101.7400	6,761,051	6,645,180	6,645,180	0	0	0	0	4.016	4.049	MON	15,567	266,870	07/11/2013	08/10/2035
12716#-AA-4	CTL Pass-Thru TR NYC Health CTL			4	1Z	1,009,676	101.5700	1,015,376	999,679	1,009,614	0	(61)	0	0	4.520	4.495	MON	2,008	9,790	09/27/2019	09/30/2050
12722@-AA-8	SPE CGA and Childress Klein CTL			4	1Z	2,246,853	98.0400	2,202,697	2,246,853	2,246,853	0	0	0	0	3.664	3.692	MON	1,829	0	12/23/2019	12/31/2052
15722#-AA-9	CGA Lease-Backed Pass-Thru TR Credit-Ten			4	2	1,550,703	102.0600	1,582,633	1,550,703	1,550,703	0	0	0	0	4.468	4.509	MON	4,042	69,285	10/10/2014	01/10/2041
15722*-AA-3	CGA Lease-Backed Pass-Thru TR Credit-Ten			4	2	7,452,211	105.3200	7,848,694	7,452,211	7,452,211	0	0	0	0	4.835	4.882	MON	21,018	360,315	03/31/2014	01/10/2041
17290X-AR-1	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	10,282,522	99.6400	10,436,799	10,474,000	10,370,895	0	88,372	0	0	2.022	3.097	MON	17,649	158,838	02/27/2019	04/10/2049
17290X-AS-9	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	8,887,633	103.2400	9,085,257	8,800,000	8,853,245	0	(10,491)	0	0	3.050	2.936	MON	22,367	268,400	04/13/2016	04/10/2049
17291E-AV-3	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	2,399,551	106.0500	2,550,454	2,405,000	2,399,760	0	370	0	0	3.458	3.503	MON	6,930	83,165	02/26/2018	12/10/2049
17320D-AE-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	8,577,959	101.5900	8,628,668	8,493,586	8,518,093	0	(9,759)	0	0	2.815	2.704	MON	19,925	251,801	04/16/2013	04/10/2046
17321J-AC-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	67,847,528	105.7700	71,054,604	67,178,816	67,422,937	0	(78,912)	0	0	4.095	3.987	MON	229,248	2,750,973	09/18/2013	09/10/2046
17321R-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	61,975,271	105.1300	64,511,767	61,363,471	61,584,383	0	(70,675)	0	0	3.854	3.748	MON	197,079	2,364,948	11/22/2013	11/10/2046
17321R-AE-6	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	34,348,911	102.3800	34,898,537	34,087,926	34,279,502	0	(60,726)	0	0	3.675	3.332	MON	104,394	1,252,731	11/30/2018	11/10/2046
17322A-AC-6	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	65,148,163	105.2400	67,883,241	64,503,981	64,842,214	0	44,381	0	0	3.753	3.610	MON	201,736	2,420,834	02/28/2014	03/10/2047
17322A-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	30,620,221	102.8400	30,999,640	30,142,185	30,535,380	0	(84,841)	0	0	3.552	2.934	MON	89,221	892,209	02/14/2019	03/10/2047
17322M-AV-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	11,614,562	104.3800	12,004,838	11,500,490	11,564,565	0	13,516	0	0	3.575	3.425	MON	34,262	471,876	05/07/2014	05/10/2047
17322V-AS-5	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	4,239,599	104.4100	4,382,707	4,197,745	4,218,204	0	(2,232)	0	0	3.356	3.239	MON	11,740	141,082	07/17/2014	07/10/2047
17322V-AU-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	30,599,540	102.5700	31,043,452	30,266,508	30,523,899	0	(75,641)	0	0	3.337	2.926	MON	84,166	823,110	10/08/2019	07/10/2047
17322Y-AC-4	CITIGROUP COML MTG TR2014-GC25 CMBS			4	1FM	85,845,011	104.2500	88,614,812	85,000,000	85,394,030	0	(92,958)	0	0	3.372	3.265	MON	238,850	2,866,200	10/10/2014	10/10/2047
17323C-AB-3	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	2,056,630	99.9300	1,998,932	2,000,294	2,000,500	0	(11,429)	0	0	2.687	1.978	MON	4,479	53,748	10/05/2015	02/10/2048
17324K-AL-2	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	760,471	99.8300	751,585	752,884	753,539	0	(1,813)	0	0	1.847	1.369	MON	1,159	13,906	06/22/2016	11/10/2048
17324K-AM-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	8,239,899	100.4500	8,035,814	8,000,000	8,037,526	0	(51,638)	0	0	3.063	2.408	MON	20,420	245,040	11/24/2015	11/10/2048
17324T-AC-3	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	6,179,746	102.5300	6,152,051	6,000,000	6,071,635	0	(29,129)	0	0	3.524	3.011	MON	17,620	211,440	02/03/2016	02/10/2049
17324T-AD-1	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	8,079,736	104.8500	8,387,745	8,000,000	8,048,157	0	(8,536)	0	0	3.349	3.240	MON	22,327	267,920	02/03/2016	02/10/2049
17325D-AC-7	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	6,842,227	101.2800	7,089,555	7,000,000	6,876,507	0	16,421	0	0	2.684	2.991	MON	15,657	187,880	11/15/2017	10/10/2049
17325G-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	6,968,869	102.5000	7,072,466	6,900,000	6,946,631	0	(7,333)	0	0	2.896	2.782	MON	16,652	199,824	11/03/2016	11/15/2049
17326C-AY-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	4,976,758	104.3000	5,214,933	5,000,000	4,979,892	0	1,653	0	0	3.197	3.261	MON	13,321	159,850	01/18/2018	08/15/2050
17326D-AB-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	6,059,845	102.8900	6,173,471	6,000,000	6,039,431	0	(9,218)	0	0	3.109	2.948	MON	15,545	186,540	09/18/2017	09/15/2050
17326D-AC-6	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	237,852	104.4500	261,125	250,000	239,486	0	1,166	0	0	3.203	3.866	MON	667	8,007	07/31/2018	09/15/2050
17326D-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	5,922,422	104.0700	5,983,822	5,750,000	5,869,343	0	(23,945)	0	0	3.268	2.800	MON	15,659	187,910	09/18/2017	09/15/2050
17326F-AC-1	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	19,189,535	104.5700	19,868,484	19,000,000	19,149,287	0	(19,676)	0	0	3.209	3.096	MON	50,809	609,710	10/19/2017	10/12/2050
17327F-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	1,060,415	108.0700	1,134,721	1,050,000	1,058,616	0	(1,024)	0	0	3.744	3.639	MON	3,276	39,312	03/08/2018	03/10/2051
17328F-AU-9	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	2,019,995	100.2200	2,004,420	2,000,000	2,018,971	0	(1,024)	0	0	2.612	2.458	MON	4,353	17,410	08/05/2019	08/10/2056
17328H-BC-4	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	13,129,211	101.1000	13,142,539	13,000,000	13,127,574	0	(1,637)	0	0	2.782	2.672	MON	60,277	30,138	10/29/2019	11/10/2052
20048E-AX-9	COMM MORTGAGE TRUST COMM_13-LC CMBS			4	1FM	16,066,340	101.1100	16,085,271	15,908,499	15,959,042	0	(18,065)	0	0	2.666	2.533	MON	35,343	523,617	01/24/2013	01/10/2046
22948@-AA-5	MHSS - Addison LP Series 2010 Lease-Back			4	1	15,134,255	114.0200	17,256,195	15,134,255	15,134,255	0	0	0	0	5.680	5.747	MON	38,206	859,626	09/15/2010	10/15/2030
22951@-AA-9	Texas Health Resources SPE			4	1	6,965,857	108.4300	7,553,223	6,965,857	6,965,857	0	0	0	0	5.430	5.491	MON	16,811	378,246	12/30/2010	12/15/2025
22973#-AA-1	CTL 2015-29 Trust Northwell He CTL			4	1	25,467,958	110.8500	28,231,520	25,467,958	25,467,958	0	0	0	0	4.743	4.790	MON	53,686	1,207,945	12/17/2015	12/15/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
22976#-AA-8	Lex Lake Jackson, HP L.P. Credit Tenant			4	2	26,442,374	103.2800	27,309,879	26,442,374	26,442,374	0	0	0	0	4.010	4.043	MON	47,126	1,060,339	07/14/2016	10/15/2036
22980@-AA-4	The Home Depot USA, Inc. Credit Tenant L			4	1	11,088,299	105.8400	11,735,637	11,088,299	11,088,299	0	0	0	0	3.840	3.870	MON	18,924	425,791	08/15/2017	07/15/2037
23312J-AC-7	DEUTSCHE BANK COMMERCIAL MORTG CMBS			4	1FM	2,574,942	103.2700	2,581,807	2,500,000	2,548,602	0	(10,733)	0	0	3.269	2.793	MON	6,810	81,725	06/14/2017	06/10/2050
23312J-AE-3	DEUTSCHE BANK COMMERCIAL MORTG CMBS			4	1FM	7,069,762	103.5000	7,244,835	7,000,000	7,052,464	0	(7,058)	0	0	3.071	2.962	MON	17,914	214,970	06/14/2017	06/10/2050
23312L-AR-9	DEUTSCHE BANK COMMERCIAL MORTG CMBS			4	1FM	6,059,902	102.8500	6,170,732	6,000,000	6,036,622	0	(6,954)	0	0	3.015	2.902	MON	15,075	180,900	03/31/2016	05/10/2049
28248*-AA-1	8 CVS CTLs FundingTrust 2009A Credit-Ten			4	2	2,660,273	126.6400	3,368,909	2,660,273	2,660,273	0	0	0	0	8.350	8.495	MON	12,958	222,133	09/30/2009	10/10/2031
29425A-AC-7	CITIGROUP COML MTG CMBS			4	1FM	19,088,098	105.2500	19,891,993	18,900,000	19,004,860	0	(22,517)	0	0	3.515	3.406	MON	55,361	664,335	09/14/2015	09/10/2058
29429E-AC-5	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	17,623,554	101.1000	17,642,868	17,450,000	17,563,288	0	(18,153)	0	0	2.646	2.536	MON	38,477	461,727	07/14/2016	07/10/2049
3137FN-AY-6	FREDDIE MAC CMBS			4	1FE	25,748,450	101.5600	25,390,565	25,000,000	25,719,878	0	(28,572)	0	0	2.654	2.289	MON	53,449	221,167	08/08/2019	06/25/2029
337367-AB-2	FIRST UNION-LEHMAN BROTHERS-BA SERIES 1			4	2Z	0	5.0000	1	10	0	0	0	0	0	6.560	0.000	MON	0	0	05/23/2012	11/18/2035
35086*-AA-1	Norvin 44th Drive LLC Credit-Tenant Leas			4	1	12,337,094	109.8200	13,548,069	12,337,094	12,337,094	0	0	0	0	4.140	4.175	MON	22,700	510,756	04/13/2015	03/15/2046
36160R-AA-8	GEBL GEBL_07-1A			4	1FE	3,101,496	98.0700	3,826,001	3,901,201	3,131,067	0	31,406	0	0	1.910	11.544	MON	3,311	96,926	11/07/2012	04/15/2035
36191Y-BA-5	GS MORTGAGE SECURITIES TRUST CMBS			4	1FM	5,987,655	100.8000	5,951,688	5,904,621	5,967,528	0	(20,127)	0	0	3.817	2.154	MON	18,782	56,345	08/29/2019	08/10/2044
36197X-AJ-3	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	27,664,685	101.5600	29,223,545	28,775,000	28,333,084	0	123,345	0	0	2.860	3.371	MON	68,580	822,965	01/07/2016	06/10/2046
36198E-AD-7	GSMS_13-GC13 CMBS			4	1FM	4,039,867	104.4100	4,176,565	4,000,000	4,012,232	0	(4,825)	0	0	4.199	3.762	MON	12,903	154,840	07/17/2013	07/10/2046
36198F-AD-4	GS MORTGAGE SECURITIES TRUST CMBS			4	1FM	67,566,277	104.4400	69,870,407	66,900,000	67,090,003	0	(101,443)	0	0	3.955	3.844	MON	220,491	2,645,895	08/14/2013	08/10/2046
36198F-AF-9	GS MORTGAGE SECURITIES TRUST CMBS			4	1FM	5,085,528	102.6200	5,136,428	5,005,364	5,068,455	0	(17,074)	0	0	3.817	3.002	MON	15,921	161,022	03/07/2019	08/10/2046
36248G-AE-0	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	1,557,949	103.2800	1,594,703	1,544,017	1,553,944	0	(3,661)	0	0	3.813	3.403	MON	4,906	58,873	12/07/2018	11/10/2046
36250S-AC-3	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	2,059,963	108.1500	2,163,044	2,000,000	2,047,889	0	(8,573)	0	0	4.261	3.759	MON	7,102	85,220	07/18/2018	07/10/2051
36250V-AC-6	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	5,958,507	103.8700	6,128,268	5,900,000	5,933,675	0	(6,226)	0	0	3.244	3.137	MON	15,950	191,396	10/14/2015	10/10/2048
36251F-AV-8	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	5,958,506	103.3200	6,095,717	5,900,000	5,929,290	0	(6,384)	0	0	3.136	3.028	MON	15,419	185,024	02/13/2015	02/10/2048
36251P-AC-8	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	3,029,781	100.6800	3,020,302	3,000,000	3,019,875	0	(3,132)	0	0	2.592	2.481	MON	6,480	77,760	09/22/2016	10/10/2049
36252A-AB-2	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	3,029,823	105.6200	3,168,511	3,000,000	3,017,612	0	(3,144)	0	0	3.470	3.364	MON	8,675	104,100	11/16/2015	11/10/2048
36252R-AJ-8	GS MORTGAGE SECURITIES TRUST CMBS			4	1FM	51,905,851	103.9200	53,335,505	51,325,476	51,581,651	0	(25,456)	0	0	3.801	3.663	MON	162,573	2,024,849	04/01/2016	01/10/2047
36252W-AW-8	GS MORTGAGE SECURITIES TRUST CMBS			4	1FM	71,507,581	102.7400	72,743,235	70,803,805	70,979,815	0	(70,694)	0	0	3.721	3.581	MON	219,551	2,634,610	03/27/2014	04/10/2047
36252W-AY-4	GS MORTGAGE SECURITIES TRUST CMBS			4	1FM	2,351,787	102.7900	2,405,005	2,339,813	2,348,073	0	(3,447)	0	0	3.655	3.455	MON	7,127	85,520	12/07/2018	04/10/2047
36253B-AT-0	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	18,684,760	104.2600	19,287,634	18,500,000	18,571,453	0	(22,158)	0	0	3.587	3.473	MON	55,300	663,595	06/05/2014	06/10/2047
36254K-AK-8	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	40,399,088	103.9700	41,586,648	40,000,000	40,314,742	0	(41,118)	0	0	3.205	3.093	MON	106,833	1,282,000	11/14/2017	11/10/2050
36257H-BN-5	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	19,694,591	102.1100	19,911,107	19,500,000	19,685,669	0	(8,921)	0	0	2.904	2.794	MON	47,190	235,950	06/26/2019	07/10/2052
36257U-AK-3	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FE	13,533,960	100.8000	13,507,204	13,400,000	13,530,610	0	(3,350)	0	0	2.749	2.639	MON	30,695	92,085	09/16/2019	09/01/2052
36261P-AS-1	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FE	17,877,000	100.8100	17,843,823	17,700,000	17,874,651	0	(2,349)	0	0	2.794	2.692	MON	28,848	41,212	10/30/2019	11/10/2052
42210#-AA-2	HD Calif DFDC Landlord LLC Credit Tenant			4	1	21,380,321	104.0000	22,235,279	21,380,321	21,380,321	0	0	0	0	3.570	3.596	MON	2,120	763,278	09/03/2013	04/30/2034
42670*-AA-9	Henry Ford Hlth Sys Royal Oak CTL			4	1	13,363,956	113.7100	15,195,562	13,363,956	13,363,956	0	0	0	0	4.830	4.878	MON	28,688	308,070	12/15/2019	03/15/2047
42670@-AA-7	Henry Ford Health System CTL			4	1Z	1,574,126	95.9100	1,509,684	1,574,126	1,574,126	0	0	0	0	3.256	3.278	MON	2,278	427	12/12/2019	09/30/2044
443010-AA-0	Howe Street Landlord, LLC Credit Tenant			4	1	7,772,019	106.2000	8,254,216	7,772,019	7,772,019	0	0	0	0	3.750	3.779	MON	4,858	291,451	01/17/2013	01/25/2038
44560#-AA-4	Hunt Dallas Office, L.P. CREDIT TENNANT			4	4YE	6,651,295	96.5900	6,424,662	6,651,295	6,651,295	0	0	0	0	6.390	6.475	MON	35,418	425,018	05/12/2006	11/01/2027
44560#-AB-2	Hunt Dallas Office, L.P. CREDIT TENNANT			4	4YE	10,135,307	96.5900	9,789,962	10,135,307	10,135,307	0	0	0	0	6.390	6.474	MON	53,971	647,646	09/01/2006	11/01/2027
44560#-AC-0	Hunt Dallas Office, L.P. Credit Tenant L			4	4YE	14,569,504	96.5900	14,073,070	14,569,504	14,569,504	0	0	0	0	6.390	6.474	MON	77,583	930,991	03/01/2007	11/01/2027
44560#-AD-8	Hunt Dallas Office, L.P. Credit Tenant L			4	4YE	12,985,863	96.5900	12,543,389	12,985,863	12,985,863	0	0	0	0	6.390	6.474	MON	69,150	829,797	08/31/2007	11/01/2027
449548-AA-0	IFF Hazlet,NJ CTL Pass-Through Credit-Te			4	2	9,334,428	105.8100	9,876,840	9,334,428	9,334,428	0	0	0	0	4.250	4.287	MON	17,632	396,713	09/09/2014	06/15/2034
46590J-AU-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	9,009,375	100.9200	8,827,609	8,747,000	8,818,150	0	(71,641)	0	0	3.419	2.852	MON	24,920	299,042	10/19/2015	11/15/2048
46590K-AC-8	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FM	10,299,990	103.8200	10,381,499	10,000,000	10,127,704	0	(45,166)	0	0	3.803	3.319	MON	31,691	380,290	12/15/2015	01/15/2049
46590K-AD-6	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FM	9,481,457	106.4500	9,932,077	9,330,000	9,421,370	0	(16,185)	0	0	3.650	3.459	MON	28,377	340,526	04/01/2016	01/15/2049
46590M-AQ-3	JPMORGAN CHASE COMMERCIAL MORT CMBS			4	1FM	9,012,359	100.3700	9,033,444	9,000,000	8,996,567	0	(1,214)	0	0	2.559	2.558	MON	19,192	230,301	03/08/2018	08/15/2049
46590R-AD-1	JPMORGAN CHASE COMMERCIAL MORT CMBS			4	1FM	3,029,988	100.6300	3,019,018	3,000,000	3,019,594	0	(3,431)	0	0	2.627	2.510	MON	6,566	78,795	09/22/2016	08/15/2049
46591E-AS-6	JPMORGAN CHASE COMMERCIAL MORT CMBS			4	1FM	8,584,963	103.7300	8,817,330	8,500,000	8,580,549	0	(4,414)	0	0	3.123	3.008	MON	22,124	132,744	06/12/2019	06/13/2052
465968-AC-9	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FM	1,029,999	103.7000	1,036,970	1,000,000	1,019,628	0	(4,414)	0	0	3.379	2.887	MON	2,815	33,785	07/21/2017	09/15/2050
46634S-AD-7	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FM	14,171,979	101.1600	14,110,813	13,949,657	14,145,705	0	(26,275)	0	0	3.144	2.019	MON	36,553	109,658	09/24/2019	05/15/2045
46639N-AP-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	7,608,807	103.3500	7,786,160	7,533,517	7,556,410	0	(6,904)	0	0	3.363	3.233	MON	21,110	321,559	06/14/2013	07/15/2045
46639Y-AP-2	JPMCC_13-LC11 CMBS			4	1FM	10,148,351	101.5400	10,605,199	10,443,950	10,273,272	0	46,896	0	0	2.694	3.229	MON	23,448	281,870	09/23/2014	04/15/2046
46640U-AC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	12,663,918	105.5800	13,238,862	12,538,594	12,609,580	0	1,973	0	0	3.928	3.755	MON	41,040	492,478	12/18/2013	01/15/2047
46641B-AC-7	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FM	75,749,850	105.6400	79,226,393	75,000,000	75,246,067	0	(90,547)	0	0	3.881	3.769	MON	242,575	2,910,900	11/08/2013	12/15/2046
46641J-AV-8	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	45,574,718	104.9800	47,372,444	45,123,751	45,272,468	0	(60,854)	0	0	3.794	3.680	MON	142,659	1,950,410	02/19/2014	02/15/2047
46641W-AT-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	41,268	100.4400	40,278	40,100	40,592	0	441	0	0	3.046	1.995	MON	102	1,232	03/09/2016	04/15/2047
46642C-AA-8	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FM	37,866,611	101.4000	38,472,858	37,943,684	37,874,596	0	7,746	0	0	3.472	3.529	MON	109,777	1,626,851	12/20/2018	07/15/2047
46642C-BG-4	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FM	19,442,955	101.4000	19,139,911	18,876,655	18,979,061	0	(85,817)	0	0	3.472	2.960	MON	54,613	809,345	06/12/2014	07/15/2047
46642N-BC-9	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	6,704,646	105.1200	6,978,267	6,638,297	6,667,251	0	(6,627)	0	0	3.538	3.424	MON	19,571	262,409	08/06/2014	09/15/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46643A-BC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	14,542,855	100.7600	14,693,916	14,583,301	14,539,534	0	(3,482)	0	0	3.368	3.495	MON	40,930	491,166	12/20/2018	09/15/2047
46643A-BD-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	16,159,952	105.3700	16,859,853	16,000,000	16,066,680	0	(21,372)	0	0	3.670	3.554	MON	48,928	587,136	09/17/2014	09/15/2047
46643G-AB-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	1,295,234	99.9000	1,242,450	1,243,736	1,244,517	0	(11,626)	0	0	2.940	1.397	MON	3,047	45,360	08/25/2016	11/15/2047
46643G-AD-2	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	15,113,816	104.2500	15,638,009	15,000,000	15,046,040	0	(15,249)	0	0	3.373	3.287	MON	42,158	505,890	03/12/2018	11/15/2047
46644U-AZ-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	1,032,900	105.3400	1,032,379	980,000	1,012,228	0	(5,742)	0	0	3.551	2.875	MON	2,900	34,798	04/01/2016	07/15/2048
46645L-AW-7	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	5,149,995	102.9600	5,148,272	5,000,000	5,064,401	0	(23,509)	0	0	3.515	3.013	MON	14,645	175,735	02/23/2016	03/15/2049
46645L-AX-5	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	10,099,940	104.6800	10,468,433	10,000,000	10,059,548	0	(11,122)	0	0	3.311	3.195	MON	27,588	331,060	02/23/2016	03/15/2049
46646R-AH-6	JPMDB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	6,968,959	102.3400	7,061,276	6,900,000	6,946,533	0	(7,426)	0	0	2.882	2.767	MON	16,573	198,872	10/31/2016	12/15/2049
46648K-AS-5	JPMDB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	1,009,999	102.1400	1,021,384	1,000,000	1,006,596	0	(1,635)	0	0	3.048	2.876	MON	2,540	30,477	10/13/2017	10/15/2050
46657*-AA-7	JPM Capital Corporation Non-Recourse LN			4	1	25,464,130	109.1200	27,503,291	25,204,585	25,422,877	0	(50,319)	0	0	6.720	6.359	MS	494,010	1,693,748	11/01/2017	03/16/2027
48128K-AS-0	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FM	2,019,992	102.0700	2,041,428	2,000,000	2,011,461	0	(3,870)	0	0	3.109	2.932	MON	5,181	62,170	05/25/2017	07/15/2050
48129R-AW-5	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FE	14,139,902	101.0400	14,146,030	14,000,000	14,138,502	0	(1,400)	0	0	2.795	2.678	MON	32,604	32,604	11/14/2019	11/13/2052
48262*-AA-0	Veyron/KDP I Partners, LLC CTL			4	2Z	8,957,453	100.1600	8,971,807	8,957,453	8,957,453	0	0	0	0	3.720	3.748	MON	7,405	0	12/23/2019	12/31/2034
52204#-AA-9	Canal Taylor North LLC TR CTF			4	1	13,879,850	101.0400	13,834,404	13,691,860	13,747,783	0	(58,432)	0	0	4.950	4.323	MON	56,479	598,466	08/01/2019	08/31/2020
54910T-AA-0	LSTAR COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	5,281,950	99.8700	5,275,400	5,282,045	5,280,453	0	(1,194)	0	0	2.417	2.393	MON	10,639	127,667	03/24/2017	03/10/2050
58944#-AA-1	Mercy Health CTL Pass-Thru TR CTL			4	1IF	3,222,292	104.8400	3,378,210	3,222,292	3,222,292	0	0	0	0	4.425	4.465	MON	6,337	42,380	08/28/2019	09/15/2039
58944#-AB-9	Mercy Health CTL Pass-Thru TR CTL			4	1Z	3,745,015	104.7800	3,923,951	3,745,015	3,745,015	0	0	0	0	4.425	4.465	MON	7,365	10,587	11/26/2019	11/15/2039
61690A-AD-6	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	3,029,951	104.9200	3,147,638	3,000,000	3,016,223	0	(3,625)	0	0	3.473	3.354	MON	8,683	104,190	11/19/2015	12/15/2047
61690F-AL-7	MORGAN STANLEY BAML TRUST CMBS			4	1FM	17,927,244	102.8900	18,954,833	18,423,000	18,030,060	0	65,050	0	0	3.046	3.501	MON	46,764	561,165	11/30/2018	04/15/2048
61690G-AC-5	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	53,378,493	102.5600	54,007,469	52,658,552	53,238,914	0	(139,580)	0	0	3.581	2.957	MON	157,142	1,649,754	02/22/2019	02/15/2047
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	11,139,397	100.4300	11,391,116	11,342,770	11,188,645	0	35,635	0	0	2.469	3.308	MON	23,338	273,090	11/29/2018	02/15/2046
61690V-AY-4	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	1,114,223	103.8800	1,121,959	1,080,000	1,100,504	0	(3,810)	0	0	3.252	2.853	MON	2,927	35,122	04/01/2016	10/15/2048
61690Y-BT-8	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1FM	6,968,702	102.0100	7,038,562	6,900,000	6,946,452	0	(7,361)	0	0	2.791	2.677	MON	16,048	192,579	11/04/2016	11/15/2049
61691A-BK-8	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1FM	2,019,981	105.2300	2,104,690	2,000,000	2,011,425	0	(2,226)	0	0	3.540	3.427	MON	5,900	70,800	12/02/2015	12/15/2048
61691E-AZ-8	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1FM	31,764,217	104.9800	33,017,632	31,450,000	31,665,158	0	(33,367)	0	0	3.337	3.224	MON	87,457	1,049,487	11/22/2016	12/15/2049
61760R-BB-7	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1FM	54,948,498	101.7600	54,960,278	54,009,262	54,670,007	0	(225,279)	0	0	4.118	3.120	MON	185,342	1,959,915	11/25/2019	07/15/2049
61761D-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	3,652,810	101.4300	3,644,108	3,592,606	3,644,307	0	(8,503)	0	0	2.858	2.221	MON	8,556	42,782	07/23/2019	11/15/2045
61761Q-AD-5	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	16,202,388	101.6400	16,473,283	16,206,926	16,187,433	0	(37)	0	0	2.863	2.881	MON	38,667	464,004	06/18/2014	12/15/2048
61762D-AV-3	MSBAM_13-C9 CMBS			4	1FM	17,891,634	101.6500	18,006,357	17,714,791	17,767,335	0	(21,673)	0	0	2.834	2.714	MON	41,836	502,037	04/15/2013	05/15/2046
61762M-BV-2	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	6,694,297	105.2700	6,977,375	6,628,218	6,646,575	0	(8,056)	0	0	3.966	3.851	MON	21,908	275,603	06/24/2013	07/15/2046
61762T-AD-8	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	19,356,998	105.1500	20,153,326	19,166,468	19,222,405	0	(22,173)	0	0	3.960	3.846	MON	63,249	806,714	08/01/2013	08/15/2046
61762X-AT-4	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	45,544,355	105.2500	47,460,230	45,094,278	45,254,874	0	(61,526)	0	0	3.973	3.840	MON	149,300	1,901,442	10/10/2013	10/15/2046
61763B-AT-1	MSBAM_13-C13 CMBS			4	1FM	76,960,689	104.7500	79,819,553	76,200,000	76,465,207	0	(90,145)	0	0	3.766	3.650	MON	239,141	2,869,692	11/26/2013	11/15/2046
61763K-AY-0	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	9,775,584	103.2100	9,911,954	9,603,398	9,745,974	0	(29,610)	0	0	3.654	2.952	MON	29,242	263,181	03/11/2019	04/15/2047
61763K-AZ-7	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	47,991,569	105.2600	50,014,089	47,516,913	47,710,292	0	(17,571)	0	0	3.773	3.650	MON	149,401	1,800,842	03/26/2014	04/15/2047
61763M-AD-2	MSBAM_C16 CMBS			4	1FM	3,262,780	101.0500	3,181,362	3,148,405	3,181,304	0	(13,694)	0	0	3.592	2.716	MON	9,424	113,091	12/10/2015	06/15/2047
61763U-AX-0	MORGAN STANLEY BAML TRUST CMBS			4	1FM	47,694,672	101.7600	48,490,365	47,650,000	47,651,785	0	(42,074)	0	0	3.530	3.460	MON	140,170	1,682,045	12/20/2018	08/15/2047
61763X-AD-8	MORGAN STANLEY BAML TRUST CMBS			4	1FM	48,174,596	104.6900	49,937,316	47,700,000	47,917,630	0	(27,549)	0	0	3.646	3.527	MON	144,929	1,739,142	09/18/2014	10/15/2047
61766C-AB-5	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1FM	2,457,475	101.4600	2,493,404	2,457,548	2,456,097	0	(284)	0	0	2.982	2.973	MON	6,107	126,594	02/19/2016	03/15/2049
61766R-AY-2	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	6,968,761	101.8800	7,029,356	6,900,000	6,945,924	0	(7,507)	0	0	2.840	2.724	MON	16,330	195,960	10/25/2016	11/15/2049
61767C-AT-5	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	2,524,953	103.6600	2,591,552	2,500,000	2,516,442	0	(3,308)	0	0	3.295	3.156	MON	6,865	82,375	05/04/2017	05/15/2050
61767C-AU-2	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	10,099,634	105.0000	10,500,461	10,000,000	10,072,335	0	(10,614)	0	0	3.337	3.223	MON	27,808	333,700	05/04/2017	05/15/2050
61767E-AD-6	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	1,994,922	104.8600	2,097,142	2,000,000	1,995,354	0	226	0	0	3.276	3.314	MON	5,460	65,520	01/19/2018	11/15/2052
61769J-AZ-4	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1FM	26,764,393	104.0500	27,572,277	26,500,000	26,750,219	0	(14,174)	0	0	3.158	3.044	MON	69,739	418,435	06/05/2019	06/15/2052
61771M-AV-2	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1FM	9,089,757	102.3100	9,207,993	9,000,000	9,085,888	0	(3,869)	0	0	3.005	2.891	MON	22,538	112,688	07/15/2019	07/15/2052
628788-AA-5	NB (Brighton MA) CTL Pass-Thru Credit-Te			4	2	15,175,573	112.0800	17,008,643	15,175,573	15,175,573	0	0	0	0	5.360	5.420	MON	36,152	813,411	10/04/2013	09/15/2037
62879*-AA-6	NBCU (MIAMI, FL) CTL CTL			4	1	35,112,448	107.2200	37,614,213	35,082,588	35,107,282	0	(1,199)	0	0	4.238	4.266	MON	4,130	1,486,799	05/01/2017	01/31/2038
654428-AA-5	9 CVS CTLs Funding Trust 2010A Pass-Thru			4	2	7,955,369	118.4400	9,422,181	7,955,369	7,955,369	0	0	0	0	6.830	6.927	MON	31,696	543,352	09/23/2010	10/10/2032
68340*-AA-4	CVS Caremark Corporation Credit-Tenant L			4	2	12,700,004	114.9700	14,631,101	12,700,004	12,700,004	0	0	0	0	6.400	6.294	MON	46,036	789,191	12/22/2010	01/10/2033
70556#-AA-5	PEF St. Petersburg FI, LLC. Credit-Tenna			4	1	13,626,146	108.7400	14,766,910	13,580,378	13,601,894	0	(2,758)	0	0	5.270	5.280	MON	31,808	715,686	06/09/2010	04/15/2027
730200-AA-9	PNNL BSF/CSF Lease Finance Tr Certificat			4	1FE	9,867,768	123.2500	11,529,565	9,354,299	9,809,431	0	(28,523)	0	0	6.500	5.791	MON	27,024	608,029	12/18/2017	11/15/2034
78419C-AC-8	SG COMMERCIAL MORTGAGE SECURIT CMBS			4	1FM	12,624,434	101.2200	12,652,444	12,500,000	12,579,287	0	(13,515)	0	0	2.779	2.665	MON	28,948	347,375	07/01/2016	10/10/2048
90268T-AC-8	UBS-CITIGROUP COMMERCIAL MORTG CMBS			4	1FM	9,977,725	101.6500	9,955,841	9,794,086	9,918,900	0	(58,825)	0	0	3.595	2.769	MON	29,341	264,073	03/27/2019	01/10/2045
90270Y-BE-8	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			4	1FM	16,804,573	101.1700	16,860,846	16,666,338	16,706,736	0	(17,006)	0	0	2.920	2.820	MON	40,560	735,639	04/07/2017	03/10/2046
90270Y-BG-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			4	1FM	3,141,978	100.5600	3,201,237	3,183,261	3,152,282	0	9,395	0	0	2.687	3.321	MON	7,129	90,518	12/11/2018	03/10/2046
90272*-AA-0	Mesirow Realty Sale-Leaseback Credit-Ten			4	1	14,108,884	99.7400	14,118,492	14,155,774	14,118,246	0	2,526	0	0	3.500	3.565	MON	22,020	495,452	04/01/2016	05/15/2033
90276T-AF-1	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1FM	16,158,707	104.2800	16,685,125	16,000,000	16,123,900	0	(16,662)	0	0	3.212	3.098	MON	42,827	513,920	11/01/2017	11/15/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90276V-AD-1	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1FM	3,282,407	107.8000	3,503,455	3,250,000	3,276,275	0	(3,376)	0	0	3.720	3.607	MON	10,075	120,900	02/12/2018	02/15/2051
90276X-AT-2	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1FM	1,029,995	108.7700	1,087,703	1,000,000	1,024,010	0	(4,092)	0	0	4.312	3.827	MON	3,594	43,124	06/28/2018	06/15/2051
90278M-AZ-0	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1FM	2,019,986	99.6600	1,993,267	2,000,000	2,019,559	0	(427)	0	0	2.669	2.553	MON	4,448	8,895	09/26/2019	10/15/2052
90349D-AC-6	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			4	1FM	188,638	99.9400	186,328	186,438	186,354	0	(427)	0	0	2.728	2.266	MON	424	5,086	01/20/2016	08/10/2049
90349G-BE-4	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			4	1FM	7,060,845	102.0800	7,136,528	6,990,976	7,011,445	0	(8,008)	0	0	2.971	2.861	MON	17,307	207,681	04/11/2013	04/10/2046
90353D-AY-1	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1FM	1,186,744	110.4100	1,297,366	1,175,000	1,185,144	0	(1,201)	0	0	4.030	3.917	MON	3,946	47,351	08/03/2018	08/15/2051
91532#-AA-0	UPENN (RADNOR PA) CTL TR CTL			4	1IF	13,759,818	109.5500	15,073,320	13,759,818	13,759,818	0	0	0	0	4.610	4.654	MON	28,192	402,752	12/16/2019	05/15/2040
91835*-AA-8	VA-Lafayette Lease FIN TR Credit-Tenant			4	1YE	7,847,281	103.5700	8,127,638	7,847,281	7,847,281	0	0	0	0	3.750	3.779	MON	13,079	294,273	10/13/2016	09/15/2036
91838*-AB-3	VA-Springfield Lease Fin Tr CTL			4	1YE	10,681,787	104.8300	11,197,689	10,681,787	10,681,787	0	0	0	0	3.970	4.002	MON	11,780	424,067	06/14/2018	06/21/2038
91850#-AA-4	Winston-Salem Healthcare DEV Credit-Tena			4	1	53,735,070	113.7800	61,142,202	53,735,070	53,735,070	0	0	0	0	4.951	5.002	MON	118,241	2,660,423	01/15/2016	01/15/2036
91853@-AA-3	VA-Eugene Lease FIn Tr Credit-Tennant Le			4	1YE	17,451,968	110.3700	19,262,485	17,451,968	17,451,968	0	0	0	0	4.290	4.328	MON	33,275	748,690	07/14/2016	12/15/2035
92890F-AT-3	WFRBS_14-C20 CMBS			4	1FM	86,697,713	104.6600	89,841,723	85,840,000	86,154,187	0	(106,558)	0	0	3.723	3.607	MON	266,319	3,195,823	04/29/2014	05/15/2047
92890K-AZ-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	19,814,844	104.6100	20,921,544	20,000,000	19,841,787	0	26,106	0	0	3.488	3.673	MON	58,133	697,600	12/17/2018	09/15/2057
92890N-AV-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	13,984,674	100.4500	14,300,902	14,236,595	14,038,787	0	52,317	0	0	2.453	3.447	MON	29,102	359,502	12/21/2018	12/15/2045
92890P-AC-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	10,170,839	100.5100	10,022,671	9,971,519	9,998,583	0	(28,168)	0	0	2.939	2.656	MON	24,422	293,063	05/22/2013	06/15/2046
92890P-AD-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	31,901,166	102.5400	32,893,999	32,079,000	31,983,043	0	15,290	0	0	3.073	3.148	MON	82,149	985,788	08/08/2013	06/15/2046
92930R-BD-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	13,849,015	100.3100	14,072,301	14,028,758	13,902,735	0	39,858	0	0	2.445	3.067	MON	28,584	343,389	09/13/2018	11/15/2045
92936J-BB-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	50,719,572	101.8100	50,467,179	49,569,500	50,561,070	0	(158,502)	0	0	3.667	2.306	MON	151,476	411,647	11/22/2019	11/15/2044
92937E-AD-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	19,972,477	102.1600	21,275,572	20,825,000	20,513,918	0	93,092	0	0	3.037	3.567	MON	52,705	632,455	08/08/2013	03/15/2045
92937E-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	34,132,653	100.7200	34,863,467	34,612,633	34,255,607	0	101,708	0	0	2.630	3.292	MON	75,859	918,564	11/29/2018	03/15/2045
92937F-AC-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	17,495,813	101.6300	18,328,571	18,034,704	17,811,826	0	48,626	0	0	2.880	3.309	MON	43,283	860,429	08/16/2013	03/15/2048
92937U-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	21,458,173	101.4700	23,178,780	22,842,344	22,233,914	0	150,493	0	0	2.749	3.620	MON	52,328	672,902	12/11/2018	05/15/2045
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	7,198,426	100.8700	7,347,110	7,283,495	7,220,350	0	16,669	0	0	2.654	3.157	MON	16,109	202,457	09/18/2018	05/15/2045
92938C-AC-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	49,386,997	104.4000	51,051,548	48,900,147	49,061,048	0	(62,293)	0	0	3.881	3.761	MON	158,151	3,650,468	08/05/2013	08/15/2046
92938E-AM-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	66,720,410	104.7800	69,222,721	66,063,606	66,256,869	0	(91,711)	0	0	4.136	4.024	MON	227,699	2,868,800	09/16/2013	09/15/2046
92938G-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	56,488,746	105.0600	58,762,352	55,932,386	56,118,408	0	(66,331)	0	0	3.754	3.643	MON	174,975	3,113,003	11/01/2013	12/15/2046
92938V-AP-0	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	70,597,462	105.5400	73,769,042	69,900,000	70,150,765	0	(84,653)	0	0	3.829	3.715	MON	223,039	2,676,471	03/10/2014	03/15/2047
92938V-AR-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	19,752,402	102.7800	20,244,612	19,697,004	19,730,124	0	(18,438)	0	0	3.618	3.484	MON	59,386	653,251	11/08/2018	03/15/2047
92939F-AT-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	25,249,375	104.2200	26,054,933	25,000,000	25,099,170	0	(30,971)	0	0	3.410	3.293	MON	71,042	852,500	07/18/2014	08/15/2047
92939H-AX-3	WFRBS_14-C23 CMBS			4	1FM	50,672,178	105.3600	52,862,118	50,170,848	50,401,772	0	(62,477)	0	0	3.650	3.531	MON	152,603	1,832,185	03/12/2018	10/15/2057
92939K-AD-0	WF-RBS COMM MORTGAGE TRUST CMBS			4	1FM	16,058,221	103.9600	16,529,433	15,900,000	15,966,829	0	(19,369)	0	0	3.343	3.225	MON	44,295	531,537	10/24/2014	11/15/2047
93120#-AA-4	DH Newnan LLC Credit Tenant Lease			4	1	1,921,189	106.9700	2,055,157	1,921,189	1,921,189	0	0	0	0	5.380	5.440	MON	4,594	103,360	12/15/2011	07/15/2034
93120@-AA-6	RDGI 1539, LLC Credit-Tenant Lease			4	1	2,975,601	107.7800	3,179,187	2,949,823	2,971,462	0	(1,130)	0	0	5.520	5.476	MON	7,237	162,830	04/01/2016	10/15/2036
93145#-AA-5	SunTrust - SPE Credit-Tenant Lease			4	2	6,959,261	104.9600	7,304,254	6,959,261	6,959,261	0	0	0	0	5.110	5.164	MON	5,927	355,618	12/29/2011	12/25/2036
93146#-AA-4	Walgreen Lease-Backed Pass-Thr Credit-Te			4	1	21,940,856	104.6400	22,958,476	21,940,856	21,940,856	0	0	0	0	5.150	5.205	MON	18,833	1,129,954	04/04/2014	04/25/2039
94978#-HS-9	Wells Fargo BK Northwest, N.A. Credit Te			4	1	316,699	113.3900	312,786	275,856	307,973	0	(4,042)	0	0	6.640	3.628	MON	509	18,317	11/01/2017	09/21/2027
94988Q-AC-5	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	28,998,202	101.4600	29,424,870	29,000,000	28,963,101	0	(6,077)	0	0	3.531	3.535	MON	85,333	1,023,990	07/17/2013	07/15/2046
94988Q-AE-1	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	20,749,564	105.2600	21,842,197	20,750,000	20,729,203	0	(3,537)	0	0	3.986	3.999	MON	68,925	827,095	07/11/2013	07/15/2046
94988X-AR-7	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	56,220	99.9000	55,171	55,226	55,216	0	(96)	0	0	2.819	1.947	MON	130	1,576	12/15/2016	08/15/2050
94988X-AT-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	86,855,614	104.5000	89,870,611	86,000,000	86,335,892	0	(96,479)	0	0	3.548	3.433	MON	254,273	3,051,280	05/21/2014	08/15/2050
94989A-AR-6	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	4,551,224	99.9000	4,549,288	4,554,070	4,550,045	0	(1,179)	0	0	2.954	2.575	MON	11,211	11,211	11/20/2019	12/15/2047
94989C-AW-1	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	17,496,315	102.4000	17,801,912	17,384,713	17,429,600	0	(12,994)	0	0	2.910	2.840	MON	42,158	505,895	07/13/2017	02/15/2048
94989D-AV-1	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	1,858,146	103.3600	1,905,045	1,843,171	1,854,209	0	(1,389)	0	0	3.190	3.027	MON	4,900	62,206	01/17/2018	02/15/2048
94989T-AY-0	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	25,949,195	105.1000	27,002,868	25,693,518	25,833,894	0	(28,636)	0	0	3.572	3.459	MON	76,481	923,995	09/15/2015	09/15/2058
94989V-AC-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	3,282,276	104.8500	3,407,644	3,250,000	3,267,955	0	(3,574)	0	0	3.354	3.242	MON	9,084	109,005	09/25/2015	09/15/2057
94989W-AQ-0	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	7,759,942	99.8600	7,749,399	7,760,268	7,753,990	0	(1,752)	0	0	2.309	2.299	MON	14,932	179,185	10/29/2015	11/15/2048
94989W-AR-8	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	16,990,589	105.0300	17,749,859	16,900,000	16,945,372	0	(12,431)	0	0	3.427	3.368	MON	48,264	579,163	12/22/2015	11/15/2048
94989X-BB-0	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	5,655,966	105.3500	5,899,811	5,600,000	5,631,921	0	(6,224)	0	0	3.452	3.338	MON	16,109	193,312	11/19/2015	12/15/2048
94989Y-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	2,019,952	104.4400	2,088,727	2,000,000	2,011,676	0	(2,237)	0	0	3.294	3.179	MON	5,490	65,880	02/03/2016	01/15/2059
95000C-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	4,119,876	103.2300	4,129,109	4,000,000	4,053,555	0	(18,279)	0	0	3.538	3.055	MON	11,793	141,520	02/18/2016	01/15/2059
95000F-AS-5	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	13,986,128	101.2000	14,167,530	14,000,000	13,977,834	0	914	0	0	2.674	2.697	MON	31,197	374,360	09/14/2017	07/15/2048
95000G-AX-2	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	7,675,856	99.4200	7,555,554	7,600,000	7,649,162	0	(8,138)	0	0	2.399	2.285	MON	15,194	182,324	08/04/2016	08/15/2049
95000H-BE-1	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	8,786,983	101.2100	8,805,656	8,700,000	8,757,166	0	(9,427)	0	0	2.684	2.568	MON	19,459	233,508	09/14/2016	10/15/2049
95000J-AU-2	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	80,091,176	105.2500	83,465,201	79,300,000	79,836,690	0	(85,830)	0	0	3.374	3.260	MON	222,965	2,675,582	11/22/2016	12/15/2059
95000L-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	13,129,376	103.8900	13,505,320	13,000,000	13,078,938	0	(14,326)	0	0	3.162	3.047	MON	34,255	411,060	03/18/2016	03/15/2059
95000M-BN-0	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	19,997,921	101.9300	20,182,956	19,800,000	19,932,001	0	(21,452)	0	0	2.807	2.691	MON	46,316	555,786	10/21/2016	11/15/2059
95000X-AE-7	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	6,214,359	104.1300	6,560,344	6,300,000	6,228,609	0	7,472	0	0	3.157	3.334	MON	16,574	198,891	01/22/2018	09/15/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95000Y-AX-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	2,784,539	105.0900	2,995,122	2,850,000	2,794,815	0	5,904	0	0	3.317	3.620	MON	7,878	94,535	03/22/2018	10/15/2050
95001A-BC-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	26,865,548	104.4000	27,770,020	26,600,000	26,808,097	0	(28,007)	0	0	3.210	3.095	MON	71,155	853,860	11/17/2017	11/15/2050
95001G-AD-5	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	15,055,664	105.3000	15,795,408	15,000,000	15,050,272	0	(5,392)	0	0	3.330	3.284	MON	41,625	333,000	04/18/2019	12/15/2050
95001L-AT-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	302,985	107.8000	323,406	300,000	302,447	0	(310)	0	0	3.746	3.633	MON	937	11,238	03/12/2018	03/15/2051
95001V-AT-7	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	6,362,943	103.1400	6,498,134	6,300,000	6,359,981	0	(2,962)	0	0	3.055	2.941	MON	16,039	80,194	06/21/2019	06/15/2052
95001W-AY-4	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	2,019,964	106.2200	2,124,325	2,000,000	2,017,501	0	(2,463)	0	0	3.749	3.587	MON	6,248	56,235	02/21/2019	03/15/2052
95001X-BA-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	13,129,168	106.1600	13,801,492	13,000,000	13,121,017	0	(8,151)	0	0	3.466	3.353	MON	37,548	262,838	04/29/2019	05/15/2052
95002B-AD-5	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	13,129,818	101.0500	13,136,920	13,000,000	13,127,872	0	(1,946)	0	0	2.787	2.672	MON	60,385	30,193	10/22/2019	10/15/2052
95002M-AU-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	2,019,948	100.3000	2,005,966	2,000,000	2,018,876	0	(1,072)	0	0	2.631	2.470	MON	4,385	17,540	08/05/2019	08/15/2052
96221Q-AB-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	12,912	100.4900	12,523	12,462	12,591	0	123	0	0	3.027	1.694	MON	31	377	10/23/2015	12/15/2046
96221Q-AD-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	51,001,465	105.8600	53,458,386	50,500,000	50,677,954	0	(58,818)	0	0	3.896	3.787	MON	163,957	1,967,480	12/17/2013	12/15/2046
96221T-AB-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	77,510	99.8900	75,350	75,430	75,430	0	(3)	0	0	2.862	1.827	MON	180	2,159	01/29/2016	03/15/2047
96221T-AD-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	61,919,022	105.1800	64,392,947	61,220,000	61,483,741	0	(85,567)	0	0	3.766	3.630	MON	192,129	2,305,545	04/01/2016	03/15/2047
96928#-AB-9	William Blair Pass Through CTL Credit Te			4	1	1,680,928	109.4300	1,839,368	1,680,928	1,680,928	0	0	0	0	6.073	6.150	MON	4,537	102,083	12/22/2004	10/15/2030
96928#-AG-8	William Blair Pass Through CTL Walgreens			4	1	1,453,160	108.6800	1,579,234	1,453,160	1,453,160	0	0	0	0	5.760	5.829	MON	3,720	83,702	12/21/2005	07/15/2031
96928#-AG-8	William Blair Pass Through CTL Walgreens			4	1	3,767,369	108.4000	4,083,897	3,767,369	3,767,369	0	0	0	0	5.736	5.804	MON	9,604	216,096	11/18/2005	08/15/2031
96928#-AJ-2	William Blair Pass Through CTL Walgreens			4	1	1,945,142	108.9000	2,118,163	1,945,142	1,945,142	0	0	0	0	6.150	6.228	MON	5,317	119,626	12/22/2006	03/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens			4	1	651,376	110.4200	719,268	651,376	651,376	0	0	0	0	6.150	6.228	MON	1,780	40,060	01/26/2007	12/15/2030
96928*-AD-9	William Blair CTL P-Thrgh Tr Credit-Tenn			4	2	521,831	110.0700	523,375	475,500	504,142	0	(4,740)	0	0	6.570	4.583	MON	1,388	31,240	04/01/2016	12/15/2025
96928*-BA-4	William Blair CTL P-Thrgh Tr Credit Tena			4	1	19,058,169	109.6400	20,674,520	18,855,836	18,937,905	0	(9,690)	0	0	5.730	5.685	MON	48,020	1,080,439	12/14/2006	04/15/2028
96928*-BV-8	HC SL Vintage I, LLC Credit-Tenant Lease			4	2	59,175,868	127.9400	75,161,917	59,175,868	59,175,868	0	0	0	0	7.450	7.598	MON	196,771	4,427,338	07/17/2009	07/15/2036
96928*-ET-0	William Blair CTL P-Thrgh Tr L88 Investm			4	1	38,477,544	95.2700	50,915,882	53,443,500	38,477,544	0	0	0	0	5.150	0.000	MON	0	0	05/11/2012	05/15/2042
96928*-FV-4	William Blair CTL P-Thrgh Tr Credit-Tena			4	1	4,502,743	108.3900	4,880,563	4,502,743	4,502,743	0	0	0	0	4.090	4.125	MON	8,185	184,162	09/30/2014	09/15/2044
98984*-AA-2	SFG - Schaumburg I Credit Tenant Lease			4	1	47,076,593	120.7500	56,563,601	46,842,381	47,021,844	0	(10,290)	0	0	4.918	4.924	MON	102,387	2,303,707	09/02/2014	11/15/2037
45779B-AA-7	Institutional Mortgage Sec.CDN CORP FORE		A	4	1FE	381	100.0800	292	292	292	0	0	0	15	3.690	3.688	MON	1	10	01/27/2011	04/12/2020
45779B-AB-5	Institutional Mortgage Sec.CDN CORP FORE		A	4	1FE	40,233	102.1900	31,522	30,846	30,808	0	(7)	0	1,559	4.697	4.725	MON	121	1,413	01/27/2011	02/12/2021
75585R-MA-0	REAL ESTATE ASSET LIQUIDITY TR CORP		A	4	1FE	36,204	98.8100	33,039	33,437	33,425	0	(1)	0	1,690	2.356	2.353	MON	66	768	05/13/2015	05/12/2050
75585R-MB-8	REAL ESTATE ASSET LIQUIDITY TR CORP		A		1FE	58,443	100.6400	54,325	53,981	53,956	0	(5)	0	2,728	3.239	3.250	MON	146	1,705	05/13/2015	05/12/2025
75585R-NS-0	REAL ESTATE ASSET LIQUIDITY TR		A	4	1FE	60,531	99.7000	61,507	61,693	61,669	0	(7)	0	3,118	2.588	2.589	MON	133	1,557	09/16/2016	09/12/2051
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						5,658,429,446	XXX	5,889,849,773	5,635,525,008	5,641,777,764	0	(3,000,226)	0	9,110	XXX	XXX	XXX	15,908,065	196,019,630	XXX	XXX
001306-AB-5	AHS HOSPITAL CORP CORPORATE				1FE	4,230,405	123.5600	4,324,573	3,500,000	4,194,281	0	(15,914)	0	0	5.024	3.802	JJ	87,920	175,840	08/23/2017	07/01/2045
00217E-AB-4	ARI FLEET LEASE TRUST ASSET BACKED			4	1FE	1,875,557	100.1000	1,877,745	1,875,840	1,875,697	0	39	0	0	2.550	2.570	MON	2,126	47,834	02/13/2018	10/15/2026
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORPORATE			2	1FE	750,000	110.2400	826,763	750,000	750,000	0	0	0	0	3.829	3.829	FA	10,849	28,638	08/07/2018	08/15/2028
007589-AB-0	ADVOCATE HEALTH AND HOSPITALS CORPORATE			2	1FE	12,631,541	113.6200	14,082,743	12,394,000	12,630,238	0	(227)	0	0	4.272	4.156	FA	200,023	528,001	01/04/2019	08/15/2048
00802#-AA-4	Aerostar Airport Holdings, LLC Debit In			4	3FE	13,966,173	99.8200	13,941,069	13,966,173	13,966,173	0	0	0	0	5.750	5.748	MS	220,840	803,055	03/22/2013	03/22/2035
01959L-AA-0	Allina Health System CORPORATE			2	1FE	20,145,120	115.1700	23,135,127	20,088,000	20,138,366	0	(1,373)	0	0	4.805	4.786	MN	123,335	965,228	04/01/2016	11/15/2045
01959L-AB-8	Allina Health System CORPORATE			4	1FE	1,455,000	109.2900	1,590,200	1,455,000	1,455,000	0	0	0	0	4.430	4.430	AO	13,607	64,457	03/30/2017	04/15/2047
01959L-AC-6	Allina Health System CORPORATE			4	1FE	20,117,054	106.5300	21,013,185	19,725,000	20,116,859	0	(195)	0	0	3.887	3.769	AO	161,861	208,516	12/19/2019	04/15/2049
02005A-GG-7	ALLY MASTER OWNER TRUST ABS FLOATER			4	1FE	14,903,516	100.1200	14,917,570	14,900,000	14,900,562	0	(1,229)	0	0	2.170	2.171	MON	14,369	409,363	07/13/2017	06/15/2022
02005A-GP-7	ALLY MASTER OWNER TRUST ASSET BACKED			4	1FE	33,495,568	100.7100	33,737,666	33,500,000	33,498,357	0	1,503	0	0	2.700	2.720	MON	40,200	904,500	02/06/2018	01/17/2023
02005A-GU-6	ALLY MASTER OWNER TRUST ASSET BACKED			4	1FE	18,099,832	101.7600	18,418,285	18,100,000	18,099,897	0	685	0	0	3.290	3.313	MON	26,466	595,490	05/22/2018	05/15/2023
02005A-HE-1	ALLY MASTER OWNER TRUST ASSET BACKED			4	1FE	15,397,795	101.9700	15,702,732	15,400,000	15,398,794	0	733	0	0	3.300	3.328	MON	22,587	508,200	08/07/2018	07/17/2023
02007J-AC-1	ALLY AUTO ASSET BACKED			4	1FE	41,797,141	100.7800	42,124,305	41,800,000	41,797,568	0	281	0	0	3.000	3.020	MON	55,733	1,254,000	06/19/2018	01/17/2023
02008Q-AC-4	ALLY AUTO ASSET BACKED			4	1FE	12,413,961	100.3700	12,461,445	12,415,000	12,414,121	0	160	0	0	2.230	2.243	MON	12,305	141,503	06/04/2019	01/16/2024
02377U-AB-0	AMERICAN AIRLINES CORPORATE			4	2FE	897,758	104.4600	866,288	829,337	856,193	0	(3,560)	0	0	4.950	3.169	JJ	18,930	41,052	07/30/2014	01/15/2023
02582J-JF-8	AMERICAN EXPRESS CREDIT ACCOUN ASSET BAC			4	1FE	25,296,165	101.8200	25,759,590	25,300,000	25,297,941	0	1,260	0	0	3.060	3.085	MON	34,408	774,180	07/16/2018	02/15/2024
02582J-JH-4	AMERICAN EXPRESS CREDIT ACCOUN ASSET BAC			4	1FE	24,796,647	102.2400	25,355,180	24,800,000	24,797,999	0	1,097	0	0	3.180	3.206	MON	35,051	788,640	09/17/2018	04/15/2024
02587A-AN-4	AMERICAN EXPRESS CARDS ASSET BACKED			4	1FE	22,198,699	101.7600	22,591,109	22,200,000	22,198,961	0	262	0	0	2.670	2.687	MON	26,344	372,109	04/22/2019	11/15/2024
02588Q-AB-4	AMERICAN EXPRESS CARDS ASSET BACKED			4	1FE	18,846,875	102.1700	18,901,864	18,500,000	18,778,464	0	(68,411)	0	0	2.870	2.180	MON	23,598	309,721	06/06/2019	10/15/2024
04033B-AB-4	ARI FLEET LEASE TRUST ASSET BACKED			4	1FE	5,476,622	100.8700	5,524,654	5,476,766	5,476,565	0	(58)	0	0	3.220	3.240	MON	7,838	176,352	09/18/2018	08/16/2027
041150-DJ-9	ARKANSAS STUDENT LOAN AUTHORIT CORP			4	1FE	2,829,775	99.6300	2,837,537	2,848,132	2,841,960	0	(2,359)	0	0	2.810	2.869	FMAN	8,224	97,785	09/02/2010	11/25/2043
04351L-AA-8	ASCENSION HEALTH ALLIANCE CORPORATE			4	1FE	33,135,112	126.0700	41,579,744	32,982,000	33,130,737	0	(2,201)	0	0	4.847	4.818	MN	204,270	1,598,638	08/30/2018	11/15/2053
04351L-AB-6	ASCENSION HEALTH ALLIANCE CORPORATE				1FE	54,887,859	111.8600	59,979,266	53,620,000	54,800,036	0	(25,530)	0	0	3.945	3.812	MN	270,289	2,115,309	07/27/2016	11/15/2046
04352E-AA-3	ASCENSION HEALTH CORPORATE			2	1FE	1,503,675	98.5400	1,478,132	1,500,000	1,503,578	0	(97)	0	0	2.532	2.504	MN	4,853	2,321	10/17/2019	11/15/2029
05377R-BV-5	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			4	1FE	6,765,009	100.0100	6,767,115	6,766,667	6,766,399	0	169	0	0	2.500	2.518	MON	5,169	169,167	07/17/2014	02/20/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
05377R-BX-1	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			4	1FE	33,993,475	100.1200	34,040,011	34,000,000	33,998,799	0	1,151	0	0	2.500	2.517	MON	25,972	850,000	01/22/2015	07/20/2021
05377R-DL-5	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			4	1FE	10,496,287	103.1300	10,829,034	10,500,000	10,496,647	0	360	0	0	3.350	3.380	MON	10,748	231,569	04/16/2019	09/22/2025
05377R-DQ-4	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			4	1FE	47,383,772	99.0800	46,863,062	47,300,000	47,378,905	0	(4,867)	0	0	2.360	2.335	MON	34,109	350,388	09/04/2019	03/20/2026
05522R-DA-3	BANK OF AMERICA CREDIT CARD TR ASSET BAC			4	1FE	16,197,713	101.8800	16,504,155	16,200,000	16,198,802	0	731	0	0	3.100	3.125	MON	22,320	502,200	08/09/2018	12/15/2023
05564U-AM-2	BMW FLOORPLAN MASTER OWNER TRU ASSET BAC			4	1FE	9,997,723	101.5600	10,155,945	10,000,000	9,997,988	0	171	0	0	3.150	3.173	MON	14,000	315,000	06/06/2018	05/15/2023
055778-AN-0	BTMU Capital Corp Equipment Note			4	1	2,175,115	105.3000	2,058,239	1,954,545	2,053,032	0	(18,399)	0	0	4.830	2.737	AO	19,930	94,405	01/01/2013	10/15/2024
064229-AC-1	BANK OF THE WEST AUTO TRUST BW ASSET BAC			4	1FE	1,499,992	100.0100	1,500,322	1,500,208	1,500,113	0	43	0	0	2.110	2.124	MON	1,407	31,654	10/03/2017	01/15/2023
065603-AB-8	BOTW_AUTO ASSET BACKED			4	1FE	3,502,312	100.0800	3,505,358	3,502,467	3,502,117	0	(187)	0	0	3.090	3.108	MON	4,810	108,226	10/31/2018	04/15/2021
065603-AC-6	BOTW_AUTO ASSET BACKED			4	1FE	9,999,018	101.0600	10,105,963	10,000,000	9,999,346	0	282	0	0	3.430	3.458	MON	15,244	343,000	10/31/2018	12/15/2022
072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS CORPORATE			2	1FE	52,423,896	107.8100	56,072,599	52,010,000	52,395,504	0	(8,333)	0	0	3.967	3.921	MN	263,636	2,063,237	06/01/2016	11/15/2046
07604#-AA-9	Bedford Capital Trust 2001-1 ABS-2001-1			4	1FE	0	0.0000	0	0	0	0	0	0	0	6.666	0.000	MON	0	(973)	12/01/2019	06/28/2026
07604#-AB-7	Bedford Capital Trust 2001-1 ABS 2001-1			4	1FE	424,752	101.2600	430,108	424,752	424,752	0	0	0	0	6.365	6.448	MON	225	27,035	02/28/2002	12/28/2021
07604#-AC-5	Bedford Capital Trust 2001-1 ABS IRR Cla			4	1FE	788,666	101.3900	799,595	788,666	788,666	0	0	0	0	6.444	6.530	MON	424	50,742	05/10/2002	01/28/2022
09659D-AB-2	STANFORD UNIVERSITY CORPORATE	LS			1FE	16,078,720	106.6000	17,056,567	16,000,000	16,075,614	0	(1,659)	0	0	3.460	3.433	MN	92,267	553,600	01/17/2018	05/01/2047
12502Y-AP-8	CCR Inc. MT 100 Paymt Rights Senior Secu			4	1FE	6,805,146	102.3200	6,891,328	6,735,119	6,764,932	0	(11,233)	0	0	4.750	4.427	MON	18,662	319,918	05/05/2016	07/11/2022
12514@-AA-0	CED California Holdings, LLC Senior Note			4	6PL	11,306,508	99.8900	11,293,835	11,306,508	11,293,835	(12,673)	0	0	0	4.780	4.779	JD	1,501	540,451	04/11/2013	06/30/2037
12519*-AA-7	CED Alamo 5, LLC Debt in a Project			4	2	4,560,350	106.0600	4,836,899	4,560,350	4,560,350	0	0	0	0	4.530	4.529	JD	574	206,584	12/17/2015	12/31/2040
12625L-AH-6	CRF-18 Subordinated Note			4	6*	1	60.0000	1,208,788	2,014,646	1	0	0	0	0	6.500	0.000	MON	0	0	06/20/2006	06/01/2031
12625V-AL-5	CRF-19 LLC Subordinated Note Class D			4	4FE	0	100.0000	481,601	481,601	0	0	0	0	0	7.220	0.000	MON	0	0	06/30/2008	08/01/2035
12625V-AN-1	CRF-19 LLC Subordinated Note Class E			4	5FE	1	0.0000	1	1,000,000	1	0	0	0	0	7.770	0.000	MON	0	0	06/30/2008	08/01/2035
12625V-AQ-4	CRF-19 LLC Subordinated Note Class F			4	6Z	1	0.0000	1	2,500,000	1	0	0	0	0	6.500	0.000	MON	0	0	06/30/2008	08/01/2035
126650-BJ-8	CVS HEALTH CORP CORPORATE	LS			2FE	20,482,070	119.1200	25,016,283	21,000,000	20,726,257	0	27,713	0	0	6.250	6.472	JD	109,375	1,312,500	10/18/2007	06/01/2027
13034V-AA-2	CALIFORNIA INST OF TECHNOLOGY CORP				1FE	1,850,432	120.5000	2,062,924	1,712,000	1,850,322	0	(110)	0	0	4.700	4.342	MN	13,411	80,464	03/18/2019	11/01/2111
13034V-AB-0	CALIFORNIA INST OF TECHNOLOGY CORPORATE				1FE	9,527,573	118.4900	11,233,261	9,480,000	9,523,989	0	(1,010)	0	0	4.321	4.290	FA	170,680	409,631	04/01/2016	08/01/2045
14313F-AD-1	CARMX_AUTO ASSET BACKED			4	1FE	29,196,020	101.4200	29,615,764	29,200,000	29,197,505	0	1,070	0	0	3.130	3.154	MON	40,620	913,960	07/18/2018	06/15/2023
14314A-AC-3	CARMX_AUTO ASSET BACKED			4	1FE	7,099,434	100.4000	7,128,245	7,100,000	7,099,639	0	112	0	0	2.480	2.494	MON	7,826	176,080	01/17/2018	11/15/2022
14314R-AC-6	CARMX_AUTO ASSET BACKED			4	1FE	3,776,500	100.1000	3,780,485	3,776,755	3,776,601	0	42	0	0	2.110	2.121	MON	3,542	79,689	10/17/2017	10/17/2022
14314X-AC-3	CARMX_AUTO ASSET BACKED			4	1FE	13,197,549	101.0000	13,332,063	13,200,000	13,198,816	0	768	0	0	2.980	3.005	MON	17,483	393,360	04/18/2018	01/17/2023
14916R-AD-6	Catholic Health Initiatives CORP			4	2FE	6,899,664	102.2500	7,341,869	7,180,000	6,936,568	0	6,439	0	0	4.350	4.599	MN	52,055	312,330	04/27/2015	11/01/2042
14916R-AF-1	Catholic Health Initiatives CORP				2FE	7,582,368	105.5800	8,023,728	7,600,000	7,592,269	0	1,900	0	0	4.200	4.230	FA	133,000	319,200	10/23/2013	08/01/2023
161571-HJ-6	CHASE ISSUANCE TRUST ABS FLOATER			4	1FE	26,200,000	100.0100	26,203,411	26,200,000	26,200,000	0	0	0	0	2.040	2.015	MON	23,752	685,556	01/30/2017	01/15/2022
165183-AL-8	CHESAPEAKE FUNDING II LLC CFII ASSET BAC			4	1FE	554,439	99.9200	560,264	560,726	557,602	0	1,864	0	0	1.990	2.822	MON	496	11,159	04/12/2018	05/15/2029
165183-AZ-7	CHESAPEAKE FUNDING II LLC CFII ABS FLOAT			4	1FE	5,562,534	99.9400	5,559,402	5,562,534	5,562,534	0	0	0	0	2.080	2.089	MON	5,142	147,763	08/01/2017	08/15/2029
165183-BB-9	CHESAPEAKE FUNDING II LLC CFII ASSET BAC			4	1FE	6,150,433	100.0200	6,152,382	6,150,865	6,150,558	0	(8)	0	0	2.120	2.131	MON	5,795	130,398	10/24/2017	11/15/2029
165183-BT-0	CHESAPEAKE FUNDING II LLC CFII ASSET BAC			4	1FE	16,521,094	101.6700	16,799,749	16,524,235	16,521,656	0	518	0	0	3.390	3.420	MON	24,897	564,840	12/04/2018	01/15/2031
16876B-AA-0	THE CHILDRENS HOSP CORP CORPORATE			2	1FE	4,140,907	112.4600	4,638,831	4,125,000	4,140,523	0	(324)	0	0	4.115	4.092	JJ	84,872	169,744	08/30/2018	01/01/2047
17029P-AA-3	Choctaw 2002 Series 1 Senior Secured Not			4	4FE	25,462,342	92.7100	27,817,019	30,003,527	26,804,304	0	172,763	0	0	6.120	8.248	JD	81,610	1,836,216	03/25/2015	12/15/2031
17029R-AA-9	Choctaw 2002 Series 2 Tranche 2 PIK Note			4	5FE	7	0.0000	0	13,808,205	7	0	0	0	0	6.610	714.816	JD	0	0	12/15/2018	12/15/2040
17305E-FH-3	CITIBANK CREDIT CARD ISSUANCE ASSET BACK			4	1FE	29,997,933	105.5200	31,657,269	30,000,000	29,997,758	0	308	0	0	3.720	3.721	MS	353,400	1,116,000	09/16/2013	09/08/2025
17305E-GS-8	CITIBANK CREDIT CARD ISSUANCE ASSET BACK			4	1FE	2,597,878	111.0000	2,885,933	2,600,000	2,597,989	0	195	0	0	3.960	3.970	AO	22,308	102,388	10/05/2018	10/13/2030
18600T-AA-0	CLEVELAND CLINIC FOUNDATION CORPORATE				1FE	187,244	123.3400	224,483	182,000	187,243	0	(3)	0	0	4.858	4.720	JJ	4,421	8,842	04/27/2015	01/01/2114
210795-QB-9	CONTINENTAL AIR LINES INC CORP SINKING F	LS		4	1FE	3,345,912	105.3200	3,396,707	3,224,975	3,311,490	0	(13,821)	0	0	4.000	3.278	AO	22,217	128,999	03/21/2017	10/29/2024
23342K-AC-8	DRB PRIME STUDENT LOAN TRUST ASSET BACKE			4	1FE	23,823,642	100.2700	23,897,261	23,832,413	23,825,351	0	(262)	0	0	2.850	2.872	MON	11,320	679,224	04/13/2017	05/27/2042
23745Q-AA-2	DARTMOUTH-HITCH HEALTH CORPORATE			2	1FE	5,007,183	109.8500	5,569,429	5,070,000	5,008,104	0	922	0	0	4.178	4.252	FA	88,260	105,912	03/18/2019	08/01/2048
247367-BH-7	DELTA AIR LINES INC CORP SINKING FUND			4	1FE	1,046,587	108.9200	1,795,244	1,648,168	1,396,642	0	72,871	0	0	6.821	15.582	FA	44,032	112,422	10/28/2008	08/10/2022
254683-CG-8	DISCOVER CARD MASTER TRU_07-A1 ASSET BAC			4	1FE	22,693,835	101.9400	23,139,933	22,700,000	22,696,690	0	2,043	0	0	3.110	3.140	MON	31,376	705,970	07/24/2018	01/16/2024
254683-CH-6	DISCOVER CARD MASTER TRU_07-A1 ASSET BAC			4	1FE	32,599,130	102.4600	33,400,855	32,600,000	32,599,454	0	266	0	0	3.320	3.344	MON	48,103	1,082,320	10/04/2018	03/15/2024
254683-CK-9	DISCOVER CARD MASTER TRU_07-A1 ASSET BAC			4	1FE	3,399,928	102.3900	3,481,188	3,400,000	3,399,693	0	(235)	0	0	3.040	3.052	MON	4,594	90,153	01/28/2019	07/15/2024
26442T-AE-7	DUKE UNIVERSITY CORPORATE			4	1FE	6,717,463	101.7500	7,076,987	6,955,000	6,722,199	0	4,735	0	0	3.299	3.489	AO	57,361	229,445	01/14/2019	10/01/2046
26443C-AA-1	DUKE UNIVERSITY HLTH SYS Corporate Publi			2	1FE	28,293,415	112.5800	32,052,146	28,470,000	28,296,730	0	3,363	0	0	3.920	3.955	JD	93,002	1,116,024	03/18/2019	06/01/2047
292554-A#-9	Encore Capital Group Inc. Senior Secured			4	3PL	23,598,000	102.1200	24,098,578	23,598,000	23,598,000	0	0	0	0	5.625	5.664	FMAN	180,672	1,331,075	08/11/2017	08/12/2024
29272#-AC-0	Energy Plaza Lease Pass-Throug Trust Cer				1	75,350,000	112.5100	84,773,937	75,350,000	75,350,000	0	0	0	0	9.190	9.190	FA	2,635,220	6,924,665	02/14/2002	02/14/2022
29372E-BV-9	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1FE	1,929,709	100.0000	1,934,664	1,934,651	1,933,476	0	2,755	0	0	2.130	2.435	MON	1,259	41,208	06/18/2018	07/20/2022
29372J-AB-3	ENTERPRISE FLEET FINANCING LLC ASSET BAC			4	1FE	2,933,664	99.9600	2,937,920	2,939,057	2,937,278	0	2,219	0	0	1.970	2.140	MON	1,769	57,899	05/17/2018	01/20/2023
29373E-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1FE	5,346,933	99.9700	5,366,274	5,367,928	5,360,504	0	6,728	0	0	2.130	2.409	MON	3,494	114,337	04/13/2018	05/22/2023
29373F-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1FE	12,419,142	100.7800	12,473,240	12,376,247	12,414,907	0	(4,375)	0	0	3.140	2.765	MON	11,874	253,386	10/30/2019	02/20/2024
29373G-AB-8	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1FE	7,515,311	101.3500	7,617,722	7,516,277	7,515,599	0	256	0	0	3.380	3.408	MON	7,763	254,050	10/23/2018	05/20/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29373L-AB-7	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1FE	19,935,873	100.4200	20,027,831	19,943,536	19,940,262	0	1,810	0	0	2.870	2.907	MON	17,489	572,379	05/17/2018	10/20/2023
29374A-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1FE	23,272,560	100.9600	23,322,240	23,100,000	23,235,214	0	(37,345)	0	0	2.980	2.531	MON	21,034	358,593	08/19/2019	10/22/2024
29374D-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1FE	19,998,374	100.3400	20,067,366	20,000,000	19,998,563	0	189	0	0	2.290	2.304	MON	13,994	178,111	07/23/2019	02/20/2025
29374W-AB-2	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1FE	19,296,937	99.9000	19,281,237	19,300,000	19,297,122	0	185	0	0	2.060	2.075	MON	12,148	55,219	10/22/2019	05/20/2025
30284@-AF-9	FNBM LLC Sr. Secured Note				1PL	57,500,000	100.4300	57,746,938	57,500,000	57,500,000	0	0	0	0	3.890	3.863	MON	192,609	2,267,816	10/09/2015	10/09/2020
30284@-AK-8	FNBM LLC Senior Secured Note				1IF	63,079,170	100.3900	63,504,128	63,255,000	63,138,431	0	59,261	0	0	3.600	3.683	MON	196,091	2,284,876	01/02/2019	06/29/2021
30284@-AN-2	FNBM LLC Senior Secured				1IF	155,917,186	101.8300	158,141,424	155,300,000	155,730,336	0	(186,850)	0	0	4.250	4.061	MON	568,355	5,470,576	05/01/2019	02/24/2022
31680Y-AD-9	FIFTH THIRD AUTO ASSET BACKED			4	1FE	7,998,242	100.9200	8,073,695	8,000,000	7,998,655	0	413	0	0	2.640	2.663	MON	9,387	127,307	04/30/2019	12/15/2023
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A			4	1	3,110,047	103.5400	3,192,518	3,083,346	3,095,689	0	(4,888)	0	0	5.470	5.124	JJ	83,861	168,659	06/01/2017	05/31/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Lev			4	1	2,895,696	103.6800	2,976,393	2,870,701	2,882,626	0	(4,405)	0	0	5.470	5.128	JJ	78,078	157,027	06/01/2017	09/27/2022
31953*-AL-6	First Chicago Leasing Corp Oct. Draw E D			4	1	4,514,259	110.1600	4,972,780	4,514,259	4,514,259	0	0	0	0	5.960	5.958	MN	34,379	269,050	10/16/2007	10/15/2027
31953*-AM-4	First Chicago Leasing Corp Oct. Draw B D			4	1	447,686	110.1200	492,978	447,686	447,686	0	0	0	0	5.960	5.958	MN	3,409	26,682	10/16/2007	10/15/2027
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D			4	1	2,830,382	110.1900	3,118,786	2,830,382	2,830,382	0	0	0	0	5.960	5.958	MN	21,555	168,691	10/16/2007	10/15/2027
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D			4	1	1,150,296	110.2200	1,267,801	1,150,296	1,150,296	0	0	0	0	5.960	5.958	MN	8,760	68,558	10/16/2007	10/15/2027
31953*-AQ-5	First Chicago Leasing Corp Oct. Draw A D			4	1	1,530,747	110.1600	1,686,285	1,530,747	1,530,747	0	0	0	0	5.960	5.958	MN	11,657	91,233	10/16/2007	10/15/2027
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb			4	1	1,337,672	110.1800	1,473,912	1,337,672	1,337,672	0	0	0	0	5.960	5.960	MN	10,187	79,725	12/13/2007	12/13/2027
33852@-AA-6	Flat Ridge 2 Wind Energy LLC Senior Note			4	3	32,624,584	114.7300	37,429,325	32,624,584	32,624,584	0	0	0	0	5.750	5.750	JD	5,211	1,875,914	12/14/2012	06/30/2035
344868-AA-2	Football Club Term NT 2020 TR CTF 144A				1FE	16,397,283	102.1100	16,435,331	16,096,299	16,153,579	0	(74,187)	0	0	5.350	4.865	OCT	205,720	976,598	11/01/2017	10/05/2020
34528P-AK-2	FORD CREDIT FLOORPLAN MASTER ASSET BACKE			4	1FE	1,520,215	108.9100	1,633,624	1,500,000	1,518,647	0	(1,567)	0	0	4.060	3.926	MON	2,707	55,825	02/01/2019	11/15/2030
34528Q-FQ-2	FORD CREDIT FLOORPLAN MASTER O ABS FLOAT			4	1FE	25,100,000	100.0700	25,117,701	25,100,000	25,100,000	0	0	0	0	2.090	2.099	MON	23,312	669,295	10/03/2017	09/15/2022
34528Q-GS-7	FORD CREDIT FLOORPLAN MASTER O ASSET BAC			4	1FE	8,298,808	101.4600	8,421,465	8,300,000	8,299,092	0	284	0	0	2.840	2.862	MON	10,476	161,075	04/02/2019	03/15/2024
34528Q-HA-5	FORD CREDIT FLOORPLAN MASTER O ASSET BAC			4	1FE	12,099,445	100.2400	12,129,539	12,100,000	12,099,487	0	42	0	0	2.230	2.242	MON	11,992	63,710	09/17/2019	09/15/2024
34530R-AA-6	FORD AUTO ASSET BACKED			4	1FE	17,493,765	99.9900	17,498,969	17,500,000	17,496,815	0	(1,826)	0	0	2.120	2.133	MON	16,489	371,000	01/13/2015	07/15/2026
34530U-AA-9	FORD AUTO ASSET BACKED			4	1FE	29,991,855	100.3600	30,109,299	30,000,000	29,996,584	0	1,272	0	0	2.310	2.326	MON	30,800	693,000	02/23/2016	08/15/2027
34530W-AA-5	FORD AUTO ASSET BACKED			4	1FE	13,432,323	100.2100	13,598,946	13,570,000	13,533,610	0	74,114	0	0	2.440	2.960	MON	14,716	284,138	12/10/2019	01/15/2027
34531B-AA-0	FORD AUTO ASSET BACKED			4	1FE	5,797,996	100.0200	5,800,938	5,800,000	5,799,388	0	407	0	0	2.030	2.046	MON	5,233	117,740	06/20/2016	12/15/2027
34531F-AA-1	FORD AUTO ASSET BACKED			4	1FE	20,391,121	101.1600	20,670,969	20,435,000	20,402,060	0	10,939	0	0	2.620	2.713	MON	23,795	337,358	05/30/2019	08/15/2028
34531J-AB-1	FORD AUTO ASSET BACKED			4	1FE	50,484	100.0200	50,499	50,488	50,476	0	(9)	0	0	2.710	2.729	MON	61	1,368	04/17/2018	12/15/2020
34532P-AA-8	FORD AUTO ASSET BACKED			4	1FE	999,771	104.9700	1,049,738	1,000,000	999,793	0	21	0	0	3.520	3.549	MON	1,564	31,973	01/15/2019	07/15/2030
34532R-AA-4	FORD AUTO ASSET BACKED			4	1FE	44,284,446	103.9300	46,040,100	44,300,000	44,287,085	0	841	0	0	3.190	3.215	MON	62,808	1,413,170	01/23/2018	07/15/2031
36186@-AS-3	GMF FLOORPLAN OWNER REVOLVING ABS FLOATE			4	1FE	26,100,000	100.0100	26,103,396	26,100,000	26,100,000	0	0	0	0	2.310	2.307	MON	26,793	754,018	01/24/2017	01/18/2022
36186@-AX-2	GMF FLOORPLAN OWNER REVOLVING ABS FLOATE			4	1FE	21,000,000	100.0800	21,015,968	21,000,000	21,000,000	0	0	0	0	2.170	2.168	MON	20,251	576,954	08/15/2017	07/15/2022
36186@-BK-9	GMF FLOORPLAN OWNER REVOLVING ASSET BACK			4	1FE	22,799,690	101.2200	23,078,616	22,800,000	22,799,839	0	100	0	0	3.130	3.151	MON	31,717	713,640	03/21/2018	03/15/2023
36186@-BU-7	GMF FLOORPLAN OWNER REVOLVING ASSET BACK			4	1FE	7,799,505	102.4000	7,987,517	7,800,000	7,799,687	0	165	0	0	3.500	3.528	MON	12,133	273,000	10/16/2018	09/15/2023
36255J-AD-6	G&M FINANCE LTD ASSET BACKED			4	1FE	12,297,132	101.2300	12,450,922	12,300,000	12,298,457	0	934	0	0	3.020	3.047	MON	15,478	371,460	07/11/2018	05/16/2023
000000-00-0	GS Hahnes NMTC Investment Fund Leverage				3Z	1,212,854	101.5600	1,248,101	1,228,864	1,216,912	0	4,058	0	0	4.750	5.118	MJSD	162	47,804	12/18/2019	05/12/2022
37254@-AT-8	GEORGE WASHINGTON UNIVERSITY CORPORATE				1FE	508,669	115.2900	567,230	492,000	507,143	0	(350)	0	0	4.300	4.100	MS	6,229	21,156	04/27/2015	09/15/2044
37310P-AB-7	GEORGETOWN UNIVERSITY CORPORATE			2	1FE	40,560,000	126.8000	51,428,770	40,560,000	40,560,000	0	0	0	0	5.215	5.215	AO	528,801	1,498,270	01/09/2019	10/01/2118
37429*-AA-3	Getty Realty Corp Senior Secured Note				2FE	42,325,000	103.1300	43,648,157	42,325,000	42,325,000	0	0	0	0	6.000	6.000	FMAN	253,950	2,539,500	02/25/2013	02/25/2021
37459*-AA-6	Giants Training Facility LLC Senior Secu			4	2PL	5,849,224	122.3400	7,155,800	5,849,224	5,849,224	0	0	0	0	7.150	7.151	JD	34,852	418,220	02/23/2011	12/01/2030
37459*-AB-4	Giants Training Facility LLC Senior Secu			4	2PL	5,849,224	122.3400	7,155,800	5,849,224	5,849,224	0	0	0	0	7.150	7.151	JD	34,852	418,220	02/23/2011	12/01/2030
37459@-A*-2	Giants Stadium LLC Senior Secured Note			4	2PL	34,522,862	131.7900	45,499,010	34,522,862	34,522,862	0	0	0	0	7.100	7.101	AO	612,781	2,451,123	06/30/2010	04/01/2040
38013F-AD-3	G&M FINANCE LTD ASSET BACKED			4	1FE	18,497,071	101.7000	18,815,416	18,500,000	18,498,099	0	862	0	0	3.210	3.236	MON	24,744	593,850	10/02/2018	10/16/2023
38013T-AB-7	G&M FINANCE LTD ASSET BACKED			4	1FE	17,599,484	100.0400	17,607,144	17,600,000	17,599,448	0	(37)	0	0	2.090	2.099	MON	11,240	128,744	08/06/2019	10/20/2021
39063#-AD-0	Great Lakes Hydro America LLC Senior Sec				2	22,500,000	102.7000	23,107,097	22,500,000	22,500,000	0	0	0	0	4.590	4.616	FMAN	94,669	1,032,750	06/04/2014	01/31/2022
40449@-BL-6	Habitat Humanity Intl Secured Note			4	5GI	33,037	102.7000	33,083	32,213	33,499	0	589	0	0	5.000	1.867	JAJO	362	1,611	06/01/2018	07/10/2022
40449@-BM-4	Habitat Humanity Intl Secured Note			4	5GI	60,057	102.3900	60,806	59,387	59,846	0	(128)	0	0	4.250	3.815	JAJO	568	2,524	06/01/2018	07/10/2023
40449@-BN-2	Habitat Humanity Intl 2013-2 Class B Not			4	5GI	186,748	100.0000	184,619	184,619	187,468	0	960	0	0	4.250	3.483	JAJO	1,765	7,846	06/01/2018	01/10/2024
40449@-BQ-5	Habitat Humanity Intl Secured Note			4	5GI	68,324	100.0000	67,541	67,541	69,612	0	1,369	0	0	4.250	2.890	JAJO	646	2,870	06/01/2018	07/10/2024
40449@-BR-3	Habitat Humanity Intl Secured Note			4	5GI	364,444	100.0000	360,296	363,442	363,442	0	(609)	0	0	4.250	3.908	JAJO	3,445	15,313	06/01/2018	01/10/2025
40449@-BV-4	Habitat Humanity Intl Secured Note			4	5GI	1,077,367	99.6500	1,083,813	1,087,652	1,078,600	0	(289)	0	0	4.250	4.458	MJSD	128	46,225	06/01/2018	01/10/2028
000000-00-0	Habitat Humanity Intl Senior Note			4	5GI	808,006	99.6700	822,902	825,628	810,958	0	1,553	0	0	4.250	4.725	JAJO	7,895	35,089	06/26/2018	07/10/2028
000000-00-0	Habitat Humanity Intl Secured Note			4	5GI	2,026,272	99.8200	2,097,384	2,101,169	2,032,625	0	6,303	0	0	4.500	5.279	MJSD	263	94,553	12/21/2018	01/10/2029
40453@-AA-5	HACKENSACK MERIDIAN HEALTH CORPORATE			2	1FE	1,387,456	116.4600	1,630,447	1,400,000	1,387,959	0	120	0	0	4.500	4.548	JJ	31,500	63,000	04/06/2017	07/01/2057
41242*-AJ-1	Hardwood Funding, LLC Series I Senior No				1FE	1,625,483	101.4300	1,648,662	1,625,483	1,625,483	0	0	0	0	5.670	5.670	JD	5,632	92,677	06/07/2010	06/08/2020
41242*-AQ-5	Hardwood Funding, LLC Senior Secured Not				1FE	500,046	106.7900	534,002	500,046	500,046	0	0	0	0	4.130	4.129	JD	1,262	20,767	06/07/2012	06/07/2024
41242*-AT-9	Hardwood Funding, LLC Senior Secured Not				1FE	2,000,000	104.9200	2,098,302	2,000,000	2,000,000	0	0	0	0	3.530	3.530	JD	4,314	70,992	06/07/2013	06/09/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
41242*-AU-6	Hardwood Funding, LLC Senior Secured Not				1FE	1,000,000	107.5200	1,075,186	1,000,000	1,000,000	0	0	0	0	3.780	3.780	JD	2,310	38,010	06/07/2013	06/07/2028
42806D-AA-7	HERTZ VEH FING ASSET BACKED			4	1FE	1,299,914	100.1100	1,301,458	1,300,000	1,299,995	0	18	0	0	2.730	2.747	MON	592	35,490	04/07/2015	03/25/2021
42806D-AU-3	HERTZ VEH FING ASSET BACKED			4	1FE	699,841	100.7400	705,210	700,000	699,959	0	31	0	0	2.950	2.973	MON	344	20,650	02/04/2016	03/25/2022
43814U-AG-4	HONDA_AUTO ASSET BACKED			4	1FE	10,299,775	100.9200	10,395,022	10,300,000	10,299,636	0	(85)	0	0	3.010	3.028	MON	11,196	310,030	05/22/2018	05/18/2022
43815M-AC-0	HONDA_AUTO ASSET BACKED			4	1FE	6,362,997	101.1900	6,349,495	6,275,000	6,348,641	0	(14,356)	0	0	2.520	1.864	MON	4,393	52,710	08/20/2019	06/21/2023
43815N-AB-0	HONDA_AUTO ASSET BACKED			4	1FE	45,796,794	99.9800	45,790,932	45,800,000	45,797,420	0	626	0	0	1.900	1.912	MON	38,676	261,060	08/20/2019	04/15/2022
44935R-AB-4	HYUNDAI AUTO ASSET BACKED			4	1FE	37,799,588	100.0600	37,824,045	37,800,000	37,799,401	0	(187)	0	0	2.080	2.088	MON	34,944	266,448	08/06/2019	12/15/2021
450636-AC-9	ITR CONCESSION CO LLC CORPORATE			2	2FE	16,788,505	101.4000	16,933,336	16,700,000	16,776,577	0	(3,422)	0	0	5.183	5.138	JJ	399,120	865,561	04/01/2016	07/15/2035
450636-AD-7	ITR CONCESSION CO LLC CORPORATE			2	2FE	34,000,000	96.0000	32,640,201	34,000,000	34,000,000	0	0	0	0	5.283	5.283	JJ	828,257	1,796,220	07/16/2015	07/15/2040
455170-AA-8	INDIANA UNIVERSITY HEALTH CORPORATE			2	1FE	16,037,709	111.9400	17,943,966	16,030,000	16,037,559	0	(147)	0	0	3.970	3.967	MN	106,065	636,391	08/30/2018	11/01/2048
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CO CORPORATE	LS			1FE	2,956,980	110.1200	3,303,685	3,000,000	2,958,300	0	888	0	0	3.837	3.922	MN	14,709	115,110	11/04/2016	05/15/2046
478115-AB-4	JOHNS HOPKINS UNIVERSITY CORP SINKING FU			4	1FE	6,101,966	117.0000	7,131,242	6,095,000	6,101,847	0	(109)	0	0	4.083	4.076	JJ	124,429	248,859	08/30/2018	07/01/2053
478115-AD-0	JOHNS HOPKINS UNIVERSITY CORPORATE				1FE	6,000,000	109.4600	6,567,362	6,000,000	6,000,000	0	0	0	0	3.753	3.753	JJ	112,590	225,180	02/10/2015	07/01/2045
48305Q-AB-9	KAISER FOUNDATION HOSPITALS CORPORATE				1FE	21,290,975	121.6600	23,513,940	19,327,000	21,146,383	0	(48,612)	0	0	4.875	4.218	AO	235,548	942,191	12/02/2016	04/01/2042
48305Q-AC-7	KAISER FOUNDATION HOSPITALS CORPORATE	LS		2	1FE	11,104,205	104.3000	11,577,415	11,100,000	11,102,818	0	(412)	0	0	3.150	3.145	MN	58,275	349,650	04/27/2017	05/01/2027
48305Q-AD-5	KAISER FOUNDATION HOSPITALS CORPORATE			2	1FE	8,355,341	113.9900	9,580,806	8,405,000	8,357,252	0	907	0	0	4.150	4.185	MN	58,135	348,808	04/27/2017	05/01/2047
492398-AB-4	KerrMcGee Gunnison Trst KMG II Senior No			4	2	340,874	100.3000	304,584	303,672	304,609	0	(3,692)	0	0	6.720	2.801	JJ	8,559	20,407	01/01/2013	01/30/2020
50152#-AD-9	Kwik Trip, Inc. Senior Secured			4	2PL	1,104,659	100.7300	1,108,116	1,100,129	1,103,876	0	(205)	0	0	3.500	3.468	FMAN	3,957	38,505	04/01/2016	02/24/2036
50246*-AC-3	LVNV Funding LLC Senior Secured				1PL	63,300,000	101.5500	64,279,416	63,300,000	63,300,000	0	0	0	0	4.250	4.274	MON	7,473	2,727,615	03/15/2018	03/15/2023
518887-AB-0	DRB PRIME STUDENT LOAN TRUST ASSET BACKE			4	1FE	14,544,212	100.7400	14,654,922	14,546,925	14,544,460	0	(184)	0	0	2.770	2.789	MON	6,716	402,950	07/26/2017	08/25/2042
51889R-AA-7	LAUREL ROAD REFI STUDENT LOAN ASSET BACK			4	1FE	14,801,287	99.9800	14,799,108	14,801,428	14,801,190	0	(97)	0	0	2.340	2.349	MON	5,773	145,276	07/19/2019	10/25/2048
51889R-AB-5	LAUREL ROAD REFI STUDENT LOAN ASSET BACK			4	1FE	12,099,691	99.3800	12,025,540	12,100,000	12,099,728	0	37	0	0	2.730	2.745	MON	5,506	138,555	07/19/2019	10/25/2048
55316A-AC-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED			4	1FE	7,040,312	100.0600	7,044,988	7,040,467	7,040,215	0	(53)	0	0	2.210	2.220	MON	6,915	155,594	11/14/2017	10/17/2022
56081#-AQ-3	Major League Baseball Trust Senior Secur				1FE	1,000,000	102.7400	1,027,429	1,000,000	1,000,000	0	0	0	0	3.310	3.310	JD	1,931	33,100	05/10/2013	12/10/2025
56081#-AT-7	Major League Baseball Trust Senior Note				1FE	6,500,000	107.3800	6,979,614	6,500,000	6,500,000	0	0	0	0	4.190	4.190	JD	15,887	272,350	09/10/2013	12/10/2025
575718-AA-9	MASS INSTITUTE OF TECH CORPORATE				1FE	5,030,843	153.8600	6,683,574	4,344,000	5,027,292	0	(640)	0	0	5.600	4.826	JJ	121,632	243,264	07/26/2013	07/01/2111
575718-AB-7	MASS INSTITUTE OF TECH CORPORATE				1FE	28,178,931	126.8400	34,962,673	27,565,000	28,177,634	0	(489)	0	0	4.678	4.575	JJ	644,745	1,289,491	08/24/2018	07/01/2114
575718-AF-8	MASS INSTITUTE OF TECH CORPORATE				1FE	21,397,153	109.6000	23,268,303	21,230,000	21,396,401	0	(166)	0	0	3.885	3.854	JJ	412,393	824,786	07/27/2016	07/01/2116
57571K-AB-0	MASS INSTITUTE OF TECH CORPORATE				1FE	4,961,899	183.4700	6,846,971	3,732,000	4,954,507	0	(1,082)	0	0	7.250	5.438	MN	45,095	270,570	11/18/2015	11/02/2096
578454-AC-4	MAYO CLINIC CORP			4	1FE	20,264,836	110.8200	22,456,311	20,263,000	20,264,669	0	(57)	0	0	4.000	3.999	MN	103,566	810,520	08/30/2018	11/15/2047
578454-AD-2	MAYO CLINIC CORPORATE			4	1FE	16,045,000	113.3000	18,179,558	16,045,000	16,045,000	0	0	0	0	4.128	4.127	MN	84,632	662,338	03/10/2016	11/15/2052
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORPORATE				1FE	19,078,318	125.5300	21,593,905	17,202,000	18,907,489	0	(46,292)	0	0	5.000	4.297	JJ	430,050	860,100	05/25/2016	07/01/2042
586054-AB-4	MEMORIAL SLOAN-KETTERING CANCE CORPORATE				1FE	2,992,082	113.5500	3,431,353	3,022,000	2,994,304	0	392	0	0	4.125	4.177	JJ	62,329	124,658	04/27/2015	07/01/2052
586054-AC-2	MEMORIAL SLOAN-KETTERING CANCE CORPORATE				1FE	3,138,566	116.0400	3,655,208	3,150,000	3,139,042	0	132	0	0	4.200	4.219	JJ	66,150	132,300	02/04/2015	07/01/2055
58772R-AD-6	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC			4	1FE	14,399,447	100.9800	14,541,742	14,400,000	14,399,500	0	50	0	0	3.030	3.050	MON	19,392	436,320	07/17/2018	01/17/2023
592189-AA-2	METROPOLITAN MUSEUM OF ART CORPORATE				1FE	10,889,068	100.4200	11,347,611	11,300,000	10,910,446	0	9,157	0	0	3.400	3.608	JJ	192,100	384,200	01/22/2018	07/01/2045
59983H-AA-7	Mill Creek CLO Ltd CLO			4	1FE	0	0.0000	0	0	0	0	0	0	0	3.703	0.000	JAJO	0	31,013	12/01/2019	04/20/2028
60700D-AB-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED			4	1FE	5,017,129	100.1900	5,027,272	5,017,770	5,017,622	0	291	0	0	2.920	2.946	MON	8,547	146,519	05/22/2018	07/12/2021
60700D-AC-2	MMAF EQUIPMENT FINANCE LLC ASSET BACKED			4	1FE	9,499,107	101.1400	9,607,844	9,500,000	9,499,314	0	144	0	0	3.200	3.223	MON	17,733	304,000	05/22/2018	09/12/2022
60700D-AE-8	MMAF EQUIPMENT FINANCE LLC ASSET BACKED			4	1FE	6,698,781	104.3600	6,992,427	6,700,000	6,699,028	0	171	0	0	3.610	3.640	MON	14,109	241,870	05/22/2018	03/10/2042
617864-AA-1	Morris & Gwendolyn Cafritz Fnd Senior De			4	5GI	24,165,377	100.9200	24,348,852	24,128,125	23,871,078	0	5,208	0	0	1.555	5.131	MJSD	104,354	1,252,250	05/31/2018	09/01/2044
629278-AA-6	NHL U.S. Funding LP Senior Note				2PL	8,200,000	105.6800	8,665,531	8,200,000	8,200,000	0	0	0	0	4.180	4.201	MJSD	18,090	342,760	09/29/2014	09/29/2024
629278-AB-4	NHL U.S. Funding LP Senior Note				2PL	5,000,000	107.4400	5,371,835	5,000,000	5,000,000	0	0	0	0	4.330	4.353	MJSD	11,426	216,500	09/29/2014	09/29/2026
62952E-AB-3	NYU Hospitals Center CORP				1FE	6,442,904	132.4300	6,908,806	5,217,000	6,338,034	0	(27,362)	0	0	5.750	4.287	JJ	149,989	299,978	05/23/2016	07/01/2043
62952E-AC-1	NYU Hospitals Center CORPORATE				1FE	5,639,145	118.1800	6,796,488	5,751,000	5,648,033	0	2,102	0	0	4.784	4.910	JJ	137,564	275,128	06/11/2015	07/01/2044
62952E-AE-7	NYU Hospitals Center CORPORATE			2	1FE	2,710,000	113.6900	3,080,998	2,710,000	2,710,000	0	0	0	0	4.368	4.368	JJ	59,186	118,373	05/23/2017	07/01/2047
63890B-AA-4	Navient Student Loan Trust ASSET BACKED			4	1FE	17,362,402	100.6000	17,468,811	17,364,370	17,362,403	0	(150)	0	0	3.430	3.459	MON	26,471	645,231	11/06/2018	12/15/2059
63935C-AA-9	Navient Student Loan Trust ASSET BACKED			4	1FE	26,450,021	99.9400	26,437,903	26,452,412	26,450,174	0	153	0	0	2.180	2.193	MON	25,629	81,694	10/17/2019	08/15/2068
63940P-AA-3	SALLIE MAE FFELP ASSET BACKED			4	1FE	8,267,893	100.0100	8,298,524	8,297,890	8,273,913	0	5,496	0	0	2.530	2.843	MON	9,331	209,937	07/06/2018	02/18/2042
63940T-AA-5	NAVIENT FFELP ABS FLOATER			4	1FE	0	0.0000	0	0	0	0	0	0	0	2.062	0.000	MON	0	0	12/27/2018	03/25/2067
63940T-AA-5	NAVIENT FFELP ABS FLOATER			4	1FE	520,015	99.9700	519,847	520,015	520,015	0	0	0	0	2.062	2.140	MON	179	12,234	06/20/2018	03/25/2067
63940V-AA-0	EARNEST REFI STUDENT LOAN TRUS ASSET BAC			4	1FE	4,595,224	100.2700	4,608,140	4,595,645	4,595,278	0	(5)	0	0	3.010	3.032	MON	6,148	138,329	07/18/2018	06/16/2042
63940X-AA-6	NAVIENT FFELP ABS FLOATER			4	1FE	7,038,292	99.9900	7,037,359	7,038,292	7,038,292	0	0	0	0	2.122	2.255	MON	2,473	171,111	01/15/2019	12/27/2067
63941B-AB-1	Navient Student Loan Trust ASSET BACKED			4	1FE	3,198,580	101.9000	3,260,835	3,200,000	3,198,730	0	150	0	0	3.420	3.451	MON	4,864	89,376	02/11/2019	01/15/2043
63941M-AA-9	EARNEST REFI STUDENT LOAN TRUS ASSET BAC			4	1FE	26,174,890	100.1700	26,221,934	26,177,812	26,175,073	0	183	0	0	2.390	2.406	MON	27,807	232,881	07/23/2019	05/15/2068
63941M-AB-7	EARNEST REFI STUDENT LOAN TRUS ASSET BAC			4	1FE	19,293,160	99.1800	19,142,388	19,300,000	19,293,488	0	327	0	0	2.640	2.659	MON	22,645	189,655	07/23/2019	05/15/2068
63941N-AA-7	NAVIENT FFELP ABS FLOATER			4	1FE	4,541,123	99.7800	4,531,033	4,541,123	4,541,123	0	0	0	0	2.042	2.115	MON	1,546	116,023	09/10/2018	06/27/2067

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
649322-AA-2	NEW YORK PRESBYTERIAN HOSP CORPORATE				1FE	27,995,582	110.7700	31,772,689	28,683,000	28,053,509	0	10,151	0	0	4.024	4.152	FA	480,918	1,154,204	06/16/2016	08/01/2045
649322-AC-8	NEW YORK PRESBYTERIAN HOSP CORPORATE				1FE	214,994	103.1100	221,678	215,000	214,996	0	0	0	0	3.563	3.563	FA	3,192	7,660	06/21/2016	08/01/2036
649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORATE				1FE	26,321,778	109.7800	28,036,829	25,540,000	26,291,272	0	(9,228)	0	0	4.063	3.911	FA	432,371	1,037,690	06/22/2016	08/01/2056
649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORATE				1FE	12,479,251	114.3600	14,271,841	12,480,000	12,479,506	0	0	0	0	4.763	4.763	FA	247,676	594,422	06/21/2016	08/01/2116
65474V-AN-1	NISSAN MASTER OWNER TRUST REC ABS FLOATE		4		1FE	7,871,465	100.0500	7,854,121	7,850,000	7,853,414	0	(11,753)	0	0	2.170	2.028	MON	7,570	215,671	06/13/2018	04/18/2022
65474V-AP-6	NISSAN MASTER OWNER TRUST REC ABS FLOATE		4		1FE	11,600,000	100.0700	11,607,902	11,600,000	11,600,000	0	0	0	0	2.060	2.069	MON	10,619	305,797	11/03/2017	10/17/2022
65479G-AD-1	NISSAN AUTO ASSET BACKED		4		1FE	14,399,533	101.3500	14,594,921	14,400,000	14,399,462	0	(45)	0	0	3.060	3.079	MON	19,584	440,640	07/17/2018	03/15/2023
65605*-AC-6	NorLease, Inc. Debt In A Leveraged Lease		4		1	17,976,923	113.5000	20,403,742	17,976,923	17,976,923	0	0	0	0	6.010	6.008	JD	3,001	1,080,413	11/15/2007	12/31/2028
658262-FX-3	NORTH CAROLINA STATE EDUCATION ABS FLOAT		4		1FE	12,241,952	99.4900	12,506,343	12,570,958	12,397,841	0	3,990	0	0	2.840	3.137	JAJO	67,427	436,867	10/01/2010	07/25/2041
668444-AC-6	NORTHWESTERN UNIVERSITY CORPORATE		4		1FE	602,798	122.6400	640,197	522,000	593,003	0	(2,235)	0	0	4.643	3.699	JD	2,020	24,236	04/27/2015	12/01/2044
668444-AN-2	NORTHWESTERN UNIVERSITY CORPORATE		4		1FE	7,000,000	111.8500	7,829,215	7,000,000	7,000,000	0	0	0	0	3.868	3.868	JD	22,563	270,760	04/29/2015	12/01/2048
668444-AQ-5	NORTHWESTERN UNIVERSITY CORPORATE		2		1FE	12,744,826	110.5700	13,987,529	12,650,000	12,743,641	0	(1,186)	0	0	3.662	3.625	JD	38,604	463,243	10/05/2017	12/01/2057
66988A-AE-4	NOVANT HEALTH INC CORPORATE				1FE	19,905,803	112.4000	22,998,590	20,462,000	19,972,749	0	10,727	0	0	4.371	4.534	MN	149,066	894,394	02/24/2017	11/01/2043
67021#-AA-8	NRG Solar Borrego I, LLC Senior Note in		4		2	20,083,845	113.9000	22,779,427	20,000,000	20,069,572	0	(4,068)	0	0	5.650	5.649	MJSD	3,139	1,130,000	03/15/2016	02/12/2038
68249#-AB-0	111 Center Street LP Senior Note		4		4YE	6,588,235	105.9700	6,981,846	6,588,235	6,588,235	0	0	0	0	4.200	4.221	MJSD	14,604	276,706	12/12/2013	12/12/2033
686514-AG-5	ORLANDO HEALTH OBLIGATED GROUP CORPORATE		2		1FE	5,000,000	118.1400	5,906,940	5,000,000	5,000,000	0	0	0	0	4.461	4.461	AO	55,763	145,602	01/30/2019	10/01/2049
70462G-AA-6	PEACEHEALTH CORPORATE		2		1FE	4,729,995	123.7100	5,566,863	4,500,000	4,726,391	0	(3,604)	0	0	4.787	4.472	MN	27,525	224,391	01/10/2019	11/15/2048
740816-AH-6	PRESIDENT & FELLOWS OF HARVARD CORP				1FE	14,552,520	128.4300	15,411,806	12,000,000	14,127,857	0	(67,443)	0	0	4.875	3.650	AO	123,500	585,000	01/01/2013	10/15/2040
740816-AK-9	PRESIDENT & FELLOWS OF HARVARD CORP				1FE	140,000	108.3300	151,668	140,000	140,000	0	0	0	0	3.529	3.529	AO	1,235	4,941	04/29/2013	10/01/2031
740816-AL-7	PRESIDENT & FELLOWS OF HARVARD CORPORATE				1FE	4,671,538	107.9500	5,631,537	5,217,000	4,766,206	0	16,525	0	0	3.619	4.319	AO	47,201	188,803	04/27/2015	10/01/2037
740816-AM-5	PRESIDENT & FELLOWS OF HARVARD CORPORATE		2		1FE	403,128	101.5900	455,112	448,000	404,387	0	949	0	0	3.150	3.731	JJ	6,507	14,112	08/30/2018	07/15/2046
740816-AN-3	PRESIDENT & FELLOWS OF HARVARD Corp	LS	2		1FE	5,263,237	103.4400	6,025,344	5,825,000	5,272,464	0	6,932	0	0	3.300	3.781	JJ	88,637	192,225	08/31/2018	07/15/2056
743820-AA-0	PROVIDENCE ST JOSEPH HEALTH CORPORATE		2		1FE	1,470,000	98.1700	1,443,116	1,470,000	1,470,000	0	0	0	0	2.532	2.531	AO	9,305	0	09/24/2019	10/01/2029
74929#-AA-7	RBH Investor II, LLC Leveraged Loan				5GI	2,444,737	98.7500	3,180,466	3,220,800	2,971,766	0	123,479	0	0	5.500	10.462	MJSD	7,873	179,112	09/30/2014	09/30/2021
75526#-AD-5	RE Gillespie 1, LLC Senior Note		4		2PL	10,633,947	114.8300	12,210,833	10,633,947	10,633,947	0	0	0	0	5.650	5.688	MJSD	1,669	600,818	01/10/2014	12/31/2038
75527#-AC-6	RE Rosamond Two, LLC Senior Note in a Pr		4		2PL	4,039,872	103.1400	4,166,760	4,039,872	4,039,872	0	0	0	0	4.600	4.626	MJSD	516	185,834	03/26/2014	12/31/2024
75527@-AE-4	RE Rosamond One, LLC Senior Note in a Pr		4		2PL	4,897,716	103.3400	5,061,192	4,897,716	4,897,716	0	0	0	0	4.600	4.626	MJSD	626	225,295	03/26/2014	12/31/2024
75527@-AF-1	RE Rosamond One, LLC Senior Note in a Pr		4		2PL	5,804,500	117.6800	6,830,451	5,804,500	5,804,500	0	0	0	0	6.100	6.147	MJSD	984	354,075	03/26/2014	12/30/2038
75528@-AD-5	RE Columbia 3, LLC Senior Note		4		2PL	5,202,000	116.1600	6,042,683	5,202,000	5,202,000	0	0	0	0	5.700	5.741	MJSD	824	296,514	01/23/2014	01/03/2034
75529@-AE-2	RE Rio Grande LLC Sr. Note in a Project		4		2PL	2,290,975	101.9600	2,335,753	2,290,975	2,290,975	0	0	0	0	4.400	4.422	MJSD	280	100,803	01/22/2014	07/01/2024
75914@-AA-3	Regulus Solar, LLC Senior Note in a Proj		4		2YE	29,200,000	113.6800	33,195,232	29,200,000	29,200,000	0	0	0	0	5.800	5.843	MJSD	4,704	1,693,600	11/25/2014	11/27/2034
78349A-AB-9	RWJ BARNABAS HEALTH INC CORPORATE		2		1FE	3,043,050	106.4300	3,192,936	3,000,000	3,040,157	0	(912)	0	0	3.949	3.866	JJ	59,235	118,470	10/20/2016	07/01/2046
78442G-KW-5	SLM STUDENT LOAN TRUST ABS FLOATER		4		1FE	45,397,266	97.7200	49,105,612	50,250,000	47,025,761	0	302,032	0	0	2.690	3.324	JAJO	255,291	1,669,870	12/03/2010	07/25/2039
78471H-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		4		1FE	8,297,613	100.8700	8,370,145	8,297,736	8,297,562	0	(50)	0	0	3.180	3.200	MON	11,727	230,885	01/18/2019	06/15/2048
78471H-AB-4	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		4		1FE	16,097,925	103.3300	16,635,420	16,100,000	16,098,087	0	163	0	0	3.690	3.720	MON	26,404	519,829	01/18/2019	06/15/2048
78490D-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		4		1FE	9,207,373	100.4200	9,246,613	9,207,680	9,207,266	0	(107)	0	0	3.080	3.099	MON	4,727	283,597	08/07/2018	01/25/2048
80284N-AB-4	SANTANDER AUTO ASSET BACKED		4		1FE	52,293,677	99.8200	52,204,537	52,300,000	52,294,479	0	802	0	0	1.890	1.905	MON	30,203	175,728	10/09/2019	09/20/2022
80285J-AC-0	SANTANDER RETAIL AUTO LEASE TR ASSET BAC		4		1FE	26,698,644	100.5400	26,830,298	26,685,537	26,697,368	0	(1,276)	0	0	2.720	2.659	MON	22,179	453,427	11/13/2019	01/20/2022
82101#-AA-0	Sheboygan Power LLC Debt in a Leveraged		4		1	9,928,054	106.1600	10,499,372	9,890,093	9,902,809	0	(2,313)	0	0	5.060	5.009	JD	22,242	500,439	06/09/2010	12/15/2024
830828-AA-3	Sky Global Power One, LLC Senior Subordi				4YE	11,433,063	100.0000	11,433,063	11,433,063	11,433,063	0	0	0	0	15.000	15.287	MJSD	4,764	1,683,280	12/31/2019	12/04/2020
83149E-AH-0	SLM STUDENT LOAN TRUST ABS FLOATER		4		1FE	20,500,000	94.6400	23,661,043	25,000,000	22,267,791	0	268,845	0	0	2.100	3.382	JAJO	99,149	681,232	12/17/2010	10/25/2040
83149E-AJ-6	SLM STUDENT LOAN TRUST ABS FLOATER		4		1FE	54,024,300	98.1400	60,850,061	62,000,000	56,986,581	0	477,512	0	0	2.690	3.662	JAJO	314,986	2,060,336	04/01/2016	10/25/2040
83149E-AK-3	SLM STUDENT LOAN TRUST ABS FLOATER		4		1FE	92,220,981	98.0100	103,649,562	105,750,000	97,307,556	0	807,412	0	0	2.690	3.649	JAJO	537,254	3,514,203	04/01/2016	10/25/2040
83149V-AB-5	SALLIE MAE FFLP ABS FLOATER		4		1FE	87,000,000	100.0300	87,025,656	87,000,000	87,000,000	0	0	0	0	2.942	2.944	MON	42,659	3,016,681	02/25/2011	10/25/2034
83401A-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		4		1FE	8,920,487	100.5400	8,969,549	8,921,023	8,920,502	0	(74)	0	0	3.120	3.141	MON	4,639	278,336	09/18/2018	02/25/2048
83401B-AA-4	SOFI PROFESSIONAL LOAN PROGRAM ASSET BAC		4		1FE	3,417,188	99.9300	3,420,955	3,423,412	3,420,398	0	2,005	0	0	2.050	2.189	MON	1,170	70,180	12/05/2017	01/25/2041
83401C-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		4		1FE	49,903,839	99.9600	49,887,809	49,905,661	49,903,800	0	(39)	0	0	2.130	2.140	MON	47,244	360,236	08/06/2019	11/16/2048
83401C-AB-0	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		4		1FE	34,590,488	98.1100	33,946,887	34,600,000	34,590,933	0	445	0	0	2.370	2.386	MON	36,445	277,896	08/06/2019	11/16/2048
83404R-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		4		1FE	8,000,577	100.1500	8,029,302	8,017,401	8,006,320	0	3,177	0	0	2.640	2.783	MON	3,528	211,659	03/13/2018	08/25/2047
83404W-AB-3	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		4		1FE	17,399,020	101.7500	17,704,187	17,400,000	17,399,066	0	46	0	0	3.090	3.110	MON	23,896	382,336	03/26/2019	08/17/2048
83406E-AB-1	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		4		1FE	6,136,339	100.2000	6,167,738	6,155,509	6,138,766	0	2,158	0	0	2.390	2.650	MON	2,452	147,117	11/15/2018	02/25/2042
83715A-AJ-8	SOUTH CAROLINA STUDENT LOAN SC ABS FLOAT		4		1FE	13,582,188	100.4600	14,064,260	14,000,000	13,835,272	0	24,829	0	0	2.990	3.235	JAJO	79,059	507,821	11/19/2010	10/27/2036
842329-AA-2	SOUTHERN BAPTIST HOSP INC CORPORATE		2		1FE	35,603,140	119.7100	42,496,245	35,500,000	35,597,093	0	(1,994)	0	0	4.857	4.838	JJ	795,064	1,724,235	09/17/2015	07/15/2045
85434V-AA-6	STANFORD HEALTH CARE CORPORATE		2		1FE	3,096,033	108.1000	3,351,149	3,100,000	3,095,971	0	74	0	0	3.795	3.802	MN	15,032	117,645	01/10/2018	11/15/2048
85440K-AA-2	STANFORD UNIVERSITY CORPORATE		2		1FE	4,129,917	111.5100	4,605,471	4,130,000	4,129,849	0	0	0	0	3.647	3.647	MN	25,104	150,621	04/04/2017	05/01/2048
87053*-AA-1	Sweetwater Investors II, LLC Senior Secu		4		2PL	37,511,967	104.1500	39,068,781	37,511,967	37,511,967	0	0	0	0	4.740	4.738	MS	592,689	1,778,067	02/23/2016	03/02/2026
872188-AD-5	TA-High Desert, LLC Senior Note in a Pro		4		2	11,860,517	109.7000	13,011,321	11,860,517	11,860,517	0	0	0	0	5.150	5.183	MJSD	1,697	610,817	03/27/2013	03/31/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
872188-AE-3	TA-High Desert, LLC Senior Secured Term			4	2	666,836	100.0000	666,836	666,836	666,836	0	0	0	0	4.506	4.490	MJSD	82	33,605	03/27/2013	03/31/2023
882484-AA-6	TEXAS HEALTH RESOURCES CORPORATE				1FE	14,464,290	115.3100	16,794,313	14,565,000	14,470,672	0	814	0	0	4.330	4.364	MN	80,585	630,665	06/28/2017	11/15/2055
000000-00-0	36-54 Rector Urban Renewal LLC Redevelop			4	1Z	4,932,536	100.0000	4,932,536	4,932,536	4,932,536	0	0	0	0	5.000	5.031	FMAN	41,104	38,364	09/05/2019	05/01/2049
89231A-AD-3	TOYOTA AUTO ASSET BACKED			4	1FE	8,698,452	101.4800	8,828,817	8,700,000	8,699,059	0	448	0	0	3.020	3.045	MON	11,677	262,740	08/14/2018	12/15/2022
89238U-AB-6	TOYOTA AUTO ASSET BACKED			4	1FE	28,998,652	100.0200	29,004,257	29,000,000	28,998,889	0	237	0	0	2.000	2.011	MON	25,778	196,556	08/06/2019	04/15/2022
89389J-AB-8	TRANSPORTATION EQUIPMENT FINAN ASSET BAC			4	1FE	28,098,564	99.8600	28,061,368	28,100,000	28,098,735	0	171	0	0	1.900	1.910	MON	11,864	102,331	10/08/2019	01/24/2022
89488#-AA-8	Trenton Biogas, LLC Promissory Note Tran			4	1IF	6,540,000	106.3800	6,957,227	6,540,000	6,540,000	0	0	0	0	4.000	4.019	JAJO	44,327	126,692	12/23/2019	07/31/2032
89488#-AB-6	Trenton Biogas, LLC Promissory Note Tran			4	3IF	9,810,000	111.7000	10,958,056	9,810,000	9,810,000	0	0	0	0	7.500	7.568	JAJO	124,669	190,038	12/23/2019	07/31/2032
896517-AA-7	TRINITY HEALTH CR GROUP CORPORATE				1FE	4,960,000	98.6200	4,891,795	4,960,000	4,960,000	0	0	0	0	3.434	3.434	JD	6,151	0	12/04/2019	12/01/2048
89655X-AA-6	TRINITY RAIL LEASING L.P. ASSET BACKED			4	2FE	6,220,919	102.6200	6,383,908	6,220,919	6,220,919	0	0	0	0	5.900	5.968	MON	17,332	367,034	05/18/2006	05/14/2036
89837L-AF-2	PRINCETON UNIVERSITY CORPORATE			2	1FE	1,844,120	115.1500	2,043,849	1,775,000	1,841,489	0	(1,390)	0	0	3.840	3.624	JJ	34,080	68,160	01/18/2018	07/01/2048
89838L-AG-9	TRUSTEES OF BOSTON COLLEGE CORPORATE				1FE	8,066,000	96.8700	7,813,864	8,066,000	8,066,000	0	0	0	0	3.129	3.129	JJ	46,972	0	10/17/2019	07/01/2052
89838Q-AA-1	BOSTON UNIVERSITY CORPORATE			2	1FE	47,414,794	115.4700	53,832,459	46,620,000	47,401,735	0	(13,059)	0	0	4.061	3.961	AO	473,310	2,124,634	01/14/2019	10/01/2048
899043-AA-1	TUFTS UNIVERSITY MA CORP				1FE	147,594	121.8800	160,879	132,000	147,538	0	(11)	0	0	5.017	4.480	AO	1,398	6,622	04/27/2015	04/15/2112
90363*-AA-0	USG Nevada LLC Senior Note in a Project			4	3	5,760,874	119.3000	6,872,868	5,760,874	5,760,874	0	0	0	0	6.750	6.805	MJSD	1,080	388,859	09/26/2013	12/31/2037
90363@-AB-6	USTA National Tennis Ctr Inc. Senior Not			4	1PL	17,715,398	109.0200	19,313,113	17,715,398	17,715,398	0	0	0	0	4.080	4.077	JJ	347,340	722,788	09/08/2014	09/08/2039
904764-AH-0	UNILEVER CAPITAL CORP COMPANY GUARNT				1FE	12,775,770	136.7200	16,406,313	12,000,000	12,531,023	0	(28,705)	0	0	5.900	5.412	MN	90,467	708,000	01/15/2009	11/15/2032
90783X-AA-9	UNION PACIFIC CORPORATION CORP SINKING F			4	1FE	18,049,532	116.9300	17,658,158	15,101,809	16,867,996	0	82,995	0	0	6.176	3.338	JJ	463,753	932,688	01/01/2013	01/02/2031
909287-AA-2	UNITED AIRLINES P-T TR CORP SINKING FUND			4	3FE	1,591,068	105.6400	1,600,734	1,515,303	1,542,568	0	(9,594)	0	0	6.636	5.589	JJ	49,998	100,555	11/01/2013	07/02/2022
909318-AA-5	UNITED AIRLINES INC UNITED AIRLINES INC			4	1FE	4,789,046	104.0000	4,980,350	4,789,046	4,789,046	0	0	0	0	3.500	3.499	MS	55,872	167,617	01/31/2018	03/01/2030
90932L-AA-5	UNITED AIRLINES INC UNITED AIRLINES INC			4	1FE	2,803,835	104.3100	2,924,793	2,803,835	2,803,835	0	0	0	0	3.450	3.449	JD	8,061	96,732	11/02/2015	12/01/2027
91412N-BC-3	UNIVERSITY OF CHICAGO CORPORATE	LS		2	1FE	65,148,000	116.2700	75,808,174	65,200,000	65,148,450	0	690	0	0	4.003	4.007	AO	652,489	2,609,956	09/07/2018	10/01/2053
91481C-AA-8	UNIV OF PENNSYLVANIA CORP				1FE	22,374,625	129.5400	29,145,871	22,500,000	22,373,863	0	77	0	0	4.674	4.701	MS	350,550	1,051,650	04/02/2012	09/01/2112
91481C-AC-4	UNIV OF PENNSYLVANIA CORPORATE	LS		2	1FE	29,785,448	101.2200	29,911,338	29,550,000	29,785,076	0	(372)	0	0	3.610	3.580	FA	429,665	0	08/02/2019	02/15/2119
914886-AA-4	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE	LS			1FE	13,822,221	140.5600	15,130,923	10,765,000	13,803,693	0	(3,053)	0	0	5.250	4.071	AO	141,291	565,163	04/27/2015	10/01/2111
914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE			2	1FE	9,464,840	112.9400	10,616,646	9,400,000	9,463,439	0	(1,402)	0	0	3.841	3.800	AO	90,264	361,054	04/12/2017	10/01/2047
94949R-AS-6	WELLFLEET CLO LTD CLO			4	1FE	126,050,000	99.6800	125,641,069	126,050,000	126,050,000	0	0	0	0	2.876	2.900	JAJO	725,009	4,376,627	04/27/2018	04/20/2028
94978#-EF-0	Wells Fargo BK Northwest, N.A. Debt in a			4	2	622,885	106.4900	624,945	586,881	611,540	0	(5,133)	0	0	5.670	3.843	JJ	16,453	33,276	05/01/2018	01/03/2025
94978#-EG-8	Wells Fargo BK Northwest, N.A. Debt in a			4	2	1,506,434	106.2900	1,510,009	1,420,665	1,478,759	0	(12,503)	0	0	5.670	3.833	JJ	39,828	79,389	05/01/2018	01/03/2025
94978#-EH-6	Wells Fargo BK Northwest, N.A. Debt in a			4	2	428,544	107.2500	431,963	402,778	421,998	0	(2,545)	0	0	5.670	3.925	JJ	11,292	22,838	05/01/2018	09/29/2029
94978#-EK-9	Wells Fargo BK Northwest, N.A. Debt in a			4	2	374,198	106.4800	376,640	353,715	369,219	0	(1,426)	0	0	5.670	3.931	JJ	9,916	20,056	05/01/2018	12/12/2029
94978#-EN-3	Wells Fargo BK Northwest, N.A. Debt in a			4	2	276,679	108.0900	279,724	258,779	272,172	0	(1,984)	0	0	5.670	3.931	JJ	7,255	14,673	05/01/2018	01/03/2029
94978#-FB-8	Wells Fargo BK Northwest, N.A. Debt in a			4	2	45,743	106.7700	48,840	45,743	45,743	0	0	0	0	5.670	5.669	JJ	1,282	3,823	12/21/2006	01/03/2029
94978#-GQ-4	Wells Fargo BK Northwest, N.A. Debt in a			4	2	174,774	110.4000	179,053	162,190	173,003	0	(388)	0	0	5.670	4.070	JJ	4,547	9,196	05/01/2018	07/03/2029
96926G-AA-1	RICE UNIV CORPORATE			4	1FE	24,910,680	124.5400	29,888,882	24,000,000	24,899,778	0	(4,806)	0	0	4.626	4.421	MN	141,864	1,063,980	09/11/2019	05/15/2063
96926G-AC-7	RICE UNIV CORPORATE				1FE	1,188,643	106.5600	1,278,681	1,200,000	1,189,523	0	248	0	0	3.574	3.627	MN	5,480	42,888	04/01/2016	05/15/2045
97068L-AA-6	WILLIS-KNIGHTON MEDICAL CENTER CORPORATE			2	1FE	8,231,654	119.9700	9,213,654	7,680,000	8,223,786	0	(7,869)	0	0	4.813	4.372	MS	123,213	184,819	03/15/2019	09/01/2048
97181#-KV-4	Wilmington Tr Company Debt in Leverage L			4	1	1,733,968	108.5200	1,850,060	1,704,818	1,718,756	0	(733)	0	0	5.360	5.104	JJ	45,435	91,378	06/09/2010	11/30/2028
97181#-KW-2	Wilmington Tr Company Debt in Leverage L			4	1	698,636	105.8000	732,057	691,943	694,612	0	(252)	0	0	4.920	4.770	JJ	16,927	34,037	06/09/2010	07/02/2028
97181#-KX-0	Wilmington Tr Company Debt in Leverage L			4	1	1,758,369	106.2100	1,851,836	1,743,600	1,749,020	0	(955)	0	0	4.920	4.799	JJ	42,654	85,819	06/09/2010	01/02/2026
97181#-KY-8	Wilmington Tr Company Debt in Leverage L			4	1	1,080,724	108.7100	1,155,206	1,062,682	1,071,663	0	(407)	0	0	5.360	5.101	JJ	28,322	56,960	06/09/2010	12/29/2028
97181#-KZ-5	Wilmington Tr Company Debt in Leverage L			4	1	870,451	108.1100	924,852	855,480	862,360	0	(493)	0	0	5.360	5.092	JJ	22,800	45,854	06/09/2010	07/02/2028
97181#-LA-9	Wilmington Tr Company Debt in Leverage L			4	1	540,964	107.0300	568,730	531,354	535,097	0	(815)	0	0	5.380	5.104	JJ	14,214	28,587	06/09/2010	07/02/2028
97181#-LD-3	Wilmington Tr Company Debt in Leverage L			4	1	871,415	105.3600	909,034	862,805	866,015	0	(426)	0	0	4.920	4.764	JJ	21,107	42,465	06/09/2010	07/02/2028
97181#-LE-1	Wilmington Tr Company Debt in Leverage L			4	1	1,288,615	106.2200	1,357,582	1,278,084	1,281,928	0	(663)	0	0	4.920	4.804	JJ	31,266	62,827	06/09/2010	01/02/2026
97181#-LK-7	Wilmington Tr Company Debt in Leverage L			4	1	590,545	106.3300	623,066	585,969	587,812	0	302	0	0	4.920	4.808	JJ	14,335	28,825	06/09/2010	07/02/2028
97181#-LL-5	Wilmington Tr Company Debt in Leverage L			4	1	2,419,137	106.4600	2,554,280	2,399,367	2,406,894	0	(1,248)	0	0	4.920	4.803	JJ	58,697	118,070	06/09/2010	01/02/2026
97181#-MH-3	Wilmington Tr Company Leverage Lease Tr			4	1	2,366,998	102.7500	2,433,496	2,366,998	2,366,998	0	0	0	0	5.780	5.780	JJ	68,026	136,781	11/02/2006	01/02/2023
97181#-MJ-9	Wilmington Tr Company Leverage Lease Tr			4	1	578,878	103.5700	599,527	578,878	578,878	0	0	0	0	5.780	5.780	JJ	16,637	33,491	11/02/2006	01/02/2023
98161Y-AB-0	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC			4	1FE	1,168,468	100.0200	1,169,025	1,168,834	1,168,664	0	83	0	0	2.590	2.629	MON	1,345	30,273	05/10/2018	11/16/2020
98162G-AB-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC			4	1FE	46,496,327	100.0200	46,510,467	46,500,000	46,496,998	0	672	0	0	2.050	2.063	MON	42,367	301,863	08/13/2019	07/15/2022
98162W-AD-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC			4	1FE	26,994,395	101.9100	27,516,124	27,000,000	26,996,277	0	1,603	0	0	3.330	3.360	MON	39,960	899,100	10/10/2018	04/15/2024
98163E-AD-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC			4	1FE	25,597,609	101.6000	26,009,628	25,600,000	25,598,312	0	465	0	0	3.130	3.152	MON	35,612	801,280	07/24/2018	11/15/2023
B8A5ZB-5A-0	CARMX_AUTO ABS FLOATER			4	1Z	0	0.0000	0	0	0	0	0	0	0	2.441	0.000	MON	0	8,792	12/01/2019	02/14/2020
B8A60G-0T-9	CARMX_AUTO ABS FLOATER			4	1Z	0	0.0000	0	0	0	0	0	0	0	2.441	0.000	MON	0	13,677	12/01/2019	02/14/2020
B8A647-6S-1	CARMX_AUTO ABS FLOATER			4	1Z	0	0.0000	0	0	0	0	0	0	0	2.441	0.000	MON	0	9,755	12/01/2019	02/14/2020
B8A64W-Q5-4	CARMX_AUTO ABS FLOATER			4	1Z	0	0.0000	0	0	0	0	0	0	0	2.441	0.000	MON	0	11,705	12/01/2019	02/14/2020

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
B8A65W-TA-9	CARMX_AUTO ABS FLOATER			4	1Z	0	0.0000	0	0	0	0	0	0	0	2.441	0.000	MON	0	39,018	12/01/2019	02/14/2020
B8A675-R3-4	CARMX_AUTO ABS FLOATER			4	1Z	0	0.0000	0	0	0	0	0	0	0	2.441	0.000	MON	0	17,630	12/01/2019	02/14/2020
B8A67U-S1-2	CARMX_AUTO ABS FLOATER			4	1Z	0	0.0000	0	0	0	0	0	0	0	2.441	0.000	MON	0	11,705	12/01/2019	02/14/2020
B8A68Q-UY-5	CARMX_AUTO ABS FLOATER			4	1Z	0	0.0000	0	0	0	0	0	0	0	2.441	0.000	MON	0	20,484	12/01/2019	02/14/2020
B8A6A1-R9-6	CARMX_AUTO ABS FLOATER			4	1Z	0	0.0000	0	0	0	0	0	0	0	2.441	0.000	MON	0	39,018	12/01/2019	02/14/2020
B8A6B7-XA-2	CARMX_AUTO ABS FLOATER			4	1Z	0	0.0000	0	0	0	0	0	0	0	2.459	0.000	MON	0	23,236	12/01/2019	02/14/2020
B8A6C8-05-6	CARMX_AUTO ABS FLOATER			4	1Z	0	0.0000	0	0	0	0	0	0	0	2.459	0.000	MON	0	46,472	12/01/2019	02/14/2020
B8A6CY-YS-2	CARMX_AUTO ABS FLOATER			4	1Z	0	0.0000	0	0	0	0	0	0	0	2.459	0.000	MON	0	54,771	12/01/2019	02/14/2020
B8A6DV-3M-4	CARMX_AUTO ABS FLOATER			4	1Z	0	0.0000	0	0	0	0	0	0	0	2.459	0.000	MON	0	41,493	12/01/2019	02/14/2020
B8A6EQ-4Q-4	CARMX_AUTO ABS FLOATER			4	1Z	0	0.0000	0	0	0	0	0	0	0	2.459	0.000	MON	0	8,299	12/01/2019	02/14/2020
B8A6FQ-4T-7	CARMX_AUTO ABS FLOATER			4	1Z	0	0.0000	0	0	0	0	0	0	0	2.459	0.000	MON	0	8,299	12/01/2019	02/14/2020
B8A6GH-3U-4	CARMX_AUTO ABS FLOATER			4	1Z	0	0.0000	0	0	0	0	0	0	0	2.459	0.000	MON	0	8,299	12/01/2019	02/14/2020
B8A6HD-QU-7	CARMX_AUTO ABS FLOATER			4	1Z	0	0.0000	0	0	0	0	0	0	0	2.459	0.000	MON	0	8,299	12/01/2019	02/14/2020
B8A6JD-8C-5	CARMX_AUTO ABS FLOATER			4	1Z	0	0.0000	0	0	0	0	0	0	0	2.359	0.000	MON	0	24,335	12/01/2019	02/14/2020
B8A6JY-QM-7	CARMX_AUTO ABS FLOATER			4	1Z	0	0.0000	0	0	0	0	0	0	0	2.359	0.000	MON	0	16,592	12/01/2019	02/14/2020
B8A6KJ-7V-9	CARMX_AUTO ABS FLOATER			4	1Z	0	0.0000	0	0	0	0	0	0	0	2.359	0.000	MON	0	43,098	12/01/2019	02/14/2020
B8A6KY-ZZ-6	CARMX_AUTO ABS FLOATER			4	1Z	0	0.0000	0	0	0	0	0	0	0	2.359	0.000	MON	0	17,698	12/01/2019	02/14/2020
B8A6LV-C6-0	CARMX_AUTO ABS FLOATER			4	1Z	0	0.0000	0	0	0	0	0	0	0	2.359	0.000	MON	0	18,804	12/01/2019	02/14/2020
B8A6N6-9C-4	CARMX_AUTO ABS FLOATER			4	1Z	0	0.0000	0	0	0	0	0	0	0	2.359	0.000	MON	0	37,608	12/01/2019	02/14/2020
D5253#-AA-3	Leipziger Messe GMBH LEASE			4	1	40,996,680	59.1100	35,269,355	59,666,168	57,121,925	0	1,639,802	0	0	0.000	3.194	MON	0	0	12/31/1998	01/02/2041
D5253#-AB-1	Leipziger Messe GMBH LEASE			4	1	23,975,555	60.2200	21,087,549	35,015,589	33,464,333	0	990,840	0	0	0.000	3.282	MON	0	0	12/31/1998	01/02/2041
D5253#-AC-9	Leipziger Messe GMBH LEASE			4	1	23,975,555	60.2200	21,087,549	35,015,589	33,464,333	0	990,840	0	0	0.000	3.282	MON	0	0	12/31/1998	01/02/2041
D5253#-AD-7	Leipziger Messe GMBH LEASE			4	1	23,975,555	60.2200	21,087,549	35,015,589	33,464,333	0	990,840	0	0	0.000	3.282	MON	0	0	12/31/1998	01/02/2041
D5253#-AE-5	Leipziger Messe GMBH LEASE			4	1	23,975,555	60.2200	21,087,549	35,015,589	33,464,333	0	990,840	0	0	0.000	3.282	MON	0	0	12/31/1998	01/02/2041
D5253#-AF-2	Leipziger Messe GMBH LEASE			4	1	28,769,887	60.2200	25,304,079	42,017,321	40,155,906	0	1,188,952	0	0	0.000	3.282	MON	0	0	12/31/1998	01/02/2041
C2969@-AA-8	Des Moulins Wind Power, L.P. Senior Secu		A	4	2	35,921,951	115.8500	32,501,285	28,053,657	28,053,657	0	0	0	1,418,293	6.300	6.349	MJSD	4,909	1,741,941	05/31/2013	06/30/2033
C2969@-AB-6	Des Moulins Wind Power, L.P. Senior Secu		A	4	2	10,899,452	112.6200	10,327,531	9,170,081	9,170,081	0	0	0	463,607	5.850	5.891	MJSD	1,490	528,728	08/27/2014	06/30/2033
C3346#-AA-8	FA MGT Limited Partnership Senior Secure		A		3	57,109,335	98.2600	58,137,113	59,168,222	59,168,222	0	0	0	2,991,335	3.890	3.910	MJSD	6,393	2,268,514	11/17/2016	11/17/2026
C4111*-AA-3	Great Lakes Power Trans Hldgs Senior Sec		A	4	2	2,571,429	103.9200	2,088,624	2,009,750	2,009,750	0	0	0	101,606	4.600	4.626	MJSD	257	91,118	04/09/2013	06/16/2023
H4777*-AA-3	SBM Deep Panuke S.A. Senior Secured Note		A	4	2PL	13,389,500	100.4300	13,447,001	13,389,500	13,389,500	0	0	0	0	3.500	3.500	JD	20,828	468,633	10/31/2014	12/15/2021
00164M-DU-4	ALM LOAN FUNDING CLO		D	4	1FE	21,097,859	99.9600	21,090,339	21,097,859	21,097,859	0	0	0	0	2.891	2.907	JAJO	130,454	732,239	05/15/2018	04/16/2027
00191Y-AL-8	ARES CLO FUNDS CLO		D	4	1FE	0	0.0000	0	0	0	0	0	0	0	3.242	0.000	MJSD	0	141,269	12/01/2019	12/05/2025
00439Y-AA-4	ACCUNIA EUROPEAN CLO ACCUN_1A- CLO		B	4	1FE	0	0.0000	0	0	0	0	0	0	0	1.430	0.000	JAJO	0	432,432	12/01/2019	07/15/2029
006278-AT-2	Adams Mill CLO Ltd CLO		D	4	1FE	7,909,546	100.0300	7,911,917	7,909,546	7,909,546	0	0	0	0	3.101	3.113	JAJO	53,141	291,052	06/23/2017	07/15/2026
01749T-AE-0	ADAGIO CLO CLO		D	2	1FE	50,000,000	99.9400	49,967,330	50,000,000	50,000,000	0	0	0	0	3.151	3.163	JAJO	341,345	441,265	06/25/2019	01/15/2030
01750H-AA-0	AXA CLO CLO		D	2	1FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	3.356	3.369	JAJO	0	0	12/19/2019	01/19/2033
01750L-AA-1	ADAGIO CLO CLO		D	4	1FE	492,600	99.3100	496,533	500,000	493,799	0	1,122	0	0	3.101	3.382	JAJO	3,359	21,787	12/06/2018	07/15/2031
020053-AS-3	ALM LOAN FUNDING CLO		D	4	1FE	1,250,000	100.1500	1,251,875	1,250,000	1,250,000	0	0	0	0	3.491	3.451	JAJO	9,454	50,940	09/29/2016	10/15/2028
03328Q-AN-1	ANCHORAGE CAPITAL CLO LTD CLO		D	4	1FE	1,250,000	99.7300	1,246,655	1,250,000	1,250,000	0	0	0	0	3.271	3.254	JAJO	8,859	48,152	06/27/2017	07/15/2030
033292-AQ-6	ANCHORAGE CAPITAL CLO LTD ANCH CLO		D	2	1FE	6,000,000	99.4600	5,967,483	6,000,000	6,000,000	0	0	0	0	3.236	3.221	JAJO	42,070	230,115	09/21/2017	10/13/2030
03329K-AQ-6	ANCHORAGE CAPITAL CLO LTD CLO		D	2	1FE	53,409,050	99.9600	53,476,653	53,500,000	53,443,058	0	24,445	0	0	2.936	2.995	JAJO	283,574	1,908,470	07/05/2018	07/28/2028
03330F-AA-9	ANCHORAGE CLO CLO		D	4	1FE	2,000,000	100.0000	1,999,994	2,000,000	2,000,000	0	0	0	0	3.916	3.875	JAJO	0	0	12/23/2019	01/20/2032
03330N-AA-2	ANCHORAGE CAPITAL CLO LTD CLO		D	2	1FE	27,500,000	99.9300	27,480,833	27,500,000	27,500,000	0	0	0	0	3.534	3.328	JAJO	337,407	0	07/26/2019	07/22/2032
03765Y-AL-8	APIDOS CLO		D	4	1FE	20,250,000	99.7500	20,199,620	20,250,000	20,250,000	0	0	0	0	2.821	2.816	JAJO	123,766	687,664	01/19/2018	01/15/2027
04941G-AL-2	ATLAS SENIOR LOAN FUND LTD CLO		D	4	1FE	10,000,000	99.5900	9,958,966	10,000,000	10,000,000	0	0	0	0	2.734	2.743	FMAN	33,417	335,843	11/08/2017	11/17/2027
04941M-AK-1	ATLAS SENIOR LOAN FUND LTD CLO CLO		D	4	1FE	11,750,000	99.7500	11,720,871	11,750,000	11,750,000	0	0	0	0	3.261	3.240	JAJO	81,952	451,884	07/06/2017	07/16/2029
04941T-AS-9	ATLAS SENIOR LOAN FUND LTD CLO		D	2	1FE	1,000,000	99.8200	998,226	1,000,000	1,000,000	0	0	0	0	3.199	3.211	FMAN	3,110	37,980	11/21/2018	11/27/2031
04943A-AC-3	ATLAS SENIOR LOAN FUND LTD CLO CLO		D	2	1FE	20,750,000	100.2300	20,798,121	20,750,000	20,750,000	0	0	0	0	3.301	3.251	JAJO	146,499	806,423	06/23/2017	01/16/2030
04964H-AL-2	Atrium VIII CLO		D	4	1FE	0	0.0000	0	0	0	0	0	0	0	3.284	0.000	JAJO	0	541,926	12/01/2019	10/23/2024
04965C-AJ-7	CSAM CLO		D	4	1FE	34,670,000	99.8700	34,626,052	34,670,000	34,670,000	0	0	0	0	2.783	2.769	JAJO	190,310	1,057,052	09/25/2019	04/22/2027
053633-AG-8	AVERY PT III CLO LTD CLO		D	4	1FE	2,433,535	100.0700	2,435,875	2,434,062	2,433,527	0	(20)	0	0	3.123	3.178	JAJO	15,838	51,027	10/09/2019	01/18/2025
05363X-AN-7	Avery Point CLO Ltd CLO		D	4	1FE	13,482,786	99.9200	13,472,739	13,482,786	13,482,786	0	0	0	0	2.982	2.954	JAJO	84,882	479,391	08/08/2017	07/17/2026
05364C-AW-2	Avery Point CLO Ltd CLO		D	2	1FE	30,000,000	99.8300	29,950,224	30,000,000	30,000,000	0	0	0	0	3.141	3.160	JAJO	204,157	317,154	06/21/2019	01/15/2028
05633W-AB-9	BAC San Jose DPR Funding Senior Secured		D	4	2FE	24,037,741	100.7300	24,175,683	24,000,000	24,025,494	0	(6,000)	0	0	4.500	4.407	FMAN	138,000	936,000	08/01/2019	11/15/2021
05683L-AA-4	BAIN CAPITAL CREDIT LP CLO		D	2	1FE	30,000,000	99.1600	29,749,386	30,000,000	30,000,000	0	0	0	0	2.894	2.903	JAJO	168,817	1,059,588	03/12/2018	04/23/2031
05875F-AA-5	BALLYROCK LTD CLO		D	4	1FE	0	0.0000	0	0	0	0	0	0	0	3.576	0.000	JAJO	0	289,997	12/01/2019	10/15/2028
05875F-AQ-0	BALLYROCK LTD CLO		D	2	1FE	45,000,000	100.0800	45,035,937	45,000,000	45,000,000	0	0	0	0	3.351	3.414	JAJO	326,711	869,082	03/22/2019	10/15/2028

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
05970H-AB-3	General DPR Funding, Ltd. Senior Secured		D	4	1FE	74,223,500	100.1500	74,333,139	74,223,500	74,223,500	0	0	0	0	3.250	3.263	FMAN	308,234	2,412,264	07/14/2016	08/15/2024
05970H-AF-4	General DPR Funding, Ltd. Senior Secured		D	4	1FE	49,050,000	102.4600	50,254,098	49,050,000	49,050,000	0	0	0	0	3.900	3.919	FMAN	244,433	1,912,950	05/24/2017	05/15/2027
06760P-AC-5	BABSON CLO		D	2	1FE	157,500,000	99.2300	156,292,054	157,500,000	157,500,000	0	0	0	0	2.916	2.951	JAJO	918,502	5,532,312	05/18/2018	07/20/2029
07131X-AV-6	BATTALION CLO LTD CLO		D	4	1FE	25,224,750	99.9300	25,233,002	25,250,000	25,221,026	0	(12,945)	0	0	3.042	3.106	JAJO	162,162	913,143	07/03/2018	07/17/2028
07132A-BU-6	BATTALION CLO LTD CLO		D	4	1FE	31,000,000	99.8300	30,946,789	31,000,000	31,000,000	0	0	0	0	3.343	3.347	JAJO	215,918	1,216,297	06/05/2017	07/18/2030
07132J-AL-8	BATTALION CLO LTD CLO		D	2	1FE	37,250,000	100.0300	37,260,974	37,250,000	37,250,000	0	0	0	0	3.186	3.233	JAJO	227,467	611,874	04/25/2019	01/24/2029
07133R-AA-3	BATTALION CLO LTD CLO		D	2	1FE	2,000,000	98.9300	1,978,689	2,000,000	2,000,000	0	0	0	0	2.974	2.984	FMAN	7,270	72,022	04/06/2018	05/17/2031
08179H-AA-8	BENEFIT STREET PARTNERS CLO LT CLO		D	4	1FE	16,625,000	99.8300	16,596,325	16,625,000	16,625,000	0	0	0	0	3.251	3.224	JAJO	117,099	637,044	09/19/2017	10/15/2030
08179X-AL-9	BENEFIT STREET PARTNERS CLO LT CLO		D	4	1FE	26,993,000	99.9900	26,996,828	27,000,000	26,994,573	0	1,573	0	0	3.251	3.264	JAJO	190,176	1,034,598	01/10/2019	07/15/2029
08180R-AL-9	BENEFIT STREET PARTNERS CLO LT CLO		D	4	1FE	48,037,262	99.9200	47,997,228	48,037,262	48,037,262	0	0	0	0	2.783	2.758	JAJO	278,541	1,612,015	10/27/2017	07/18/2027
08866T-AA-0	BIB Merchant Voucher Rec. Ltd Sr. Secure		D	4	1FE	25,900,000	105.5700	27,341,935	25,900,000	25,900,000	0	0	0	0	4.080	4.100	JAJO	246,568	1,056,720	02/22/2017	04/07/2027
09627X-AU-5	BLUEMOUNTAIN CLO LTD BLUEM_15- CLO		D	4	1FE	24,337,742	100.0200	24,342,100	24,336,700	24,337,393	0	(365)	0	0	3.331	3.330	JAJO	175,636	953,114	12/19/2018	04/13/2027
09628W-AL-6	BLUEMOUNTAIN CLO CLO		D	4	1FE	22,500,000	100.3600	22,579,810	22,500,000	22,500,000	0	0	0	0	3.209	3.233	FMAN	84,223	165,833	08/29/2019	08/20/2032
10302V-BA-2	BOWPK_14-1A CLO		D	4	1FE	14,696,690	100.0200	14,709,057	14,705,513	14,698,851	0	2,116	0	0	3.090	3.141	FMAN	46,695	551,199	12/17/2018	11/23/2025
114521-AL-1	BROOKSIDE MILL CLO LTD CLO		D	4	1FE	60,535,857	99.6200	60,314,723	60,545,000	60,547,871	0	(18,408)	0	0	2.822	2.801	JAJO	360,717	2,054,506	03/02/2018	01/17/2028
12545R-AA-5	CIC Central Amer Card Rec Ltd. Senior Se		D	4	1FE	0	0.0000	0	0	0	0	0	0	0	4.500	0.000	FMAN	0	63	12/01/2019	11/05/2020
12548M-BF-1	CIFC CLO		D	2	1FE	3,750,000	99.6800	3,738,044	3,750,000	3,750,000	0	0	0	0	3.063	3.075	JAJO	22,655	138,141	12/12/2017	01/22/2031
12550A-AT-3	CIFC CLO		D	2	1FE	30,000,000	99.8500	29,953,713	30,000,000	30,000,000	0	0	0	0	3.202	3.238	JAJO	202,802	1,189,542	09/17/2018	10/17/2031
12551J-AC-0	CIFC_CLO CLO		D	2	1FE	1,000,000	99.7400	997,437	1,000,000	1,000,000	0	0	0	0	3.186	3.142	JAJO	6,107	38,337	08/14/2017	10/24/2030
12552M-AC-2	CIFC CLO		D	2	1FE	24,750,000	99.0700	24,519,788	24,750,000	24,750,000	0	0	0	0	2.916	2.964	JAJO	138,328	881,078	03/26/2018	04/24/2031
13876C-AL-1	CANYON CAP CLO CLO		D	4	1FE	54,500,000	99.7100	54,340,849	54,500,000	54,500,000	0	0	0	0	3.251	3.223	JAJO	383,875	2,088,355	04/07/2017	04/15/2029
14311N-AL-8	CARLYLE CLO		D	2	1FE	35,000,000	100.1000	35,036,120	35,000,000	35,000,000	0	0	0	0	3.306	3.330	JAJO	231,412	499,376	05/14/2019	07/20/2032
14315B-AA-4	CARLYLE CLO		D	2	1FE	29,000,000	99.8500	28,957,028	29,000,000	29,000,000	0	0	0	0	3.181	3.160	JAJO	199,865	1,090,653	10/16/2017	01/15/2030
14315J-AL-3	CARLYLE CLO CLO		D	4	1FE	22,373,050	99.5700	22,403,468	22,500,000	22,412,714	0	(99,503)	0	0	3.186	3.283	JAJO	143,365	832,828	10/24/2019	07/20/2031
14889D-AJ-7	CATAMARAN CLO LTD CLO		D	2	1FE	85,050,000	99.8400	84,917,671	85,050,000	85,050,000	0	0	0	0	3.213	3.226	JAJO	538,983	3,262,392	10/16/2017	04/22/2030
14889E-AL-0	CATAMARAN CLO CLO		D	4	1FE	7,052,613	99.6700	7,039,026	7,062,500	7,057,206	0	2,860	0	0	2.786	2.838	JAJO	35,522	241,224	05/15/2018	01/27/2028
14889H-AJ-8	CATAMARAN CLO LTD CLO		D	4	1FE	19,864,335	99.9300	19,850,287	19,864,335	19,864,335	0	0	0	0	3.403	3.370	JAJO	140,840	791,469	11/17/2016	10/18/2026
14918J-AN-0	CATHEDRAL LAKE LTD CLO		D	2	1FE	115,000,000	99.6200	114,566,312	115,000,000	115,000,000	0	0	0	0	3.201	3.213	JAJO	797,553	4,348,321	10/05/2017	10/15/2029
14918K-AJ-6	CARLSON CLO CLO		D	4	1FE	50,000,000	100.0500	50,025,620	50,000,000	50,000,000	0	0	0	0	3.216	3.229	JAJO	321,588	0	10/17/2019	10/20/2028
25820N-AA-2	DORCHESTER PK CLO LTD CLO		D	4	1FE	82,000,000	99.9600	81,964,502	82,000,000	82,000,000	0	0	0	0	2.866	2.879	JAJO	470,004	2,838,860	06/07/2018	04/20/2028
26249G-AJ-9	DRYDEN CDO CLO		D	2	1FE	160,000,000	99.8800	159,807,120	160,000,000	160,000,000	0	0	0	0	3.231	3.263	JAJO	1,120,038	3,545,964	02/20/2019	04/15/2029
27830B-BA-1	EATON VANCE CLO		D	4	1FE	41,000,000	99.5100	40,797,858	41,000,000	41,000,000	0	0	0	0	3.161	3.185	JAJO	280,792	257,686	07/19/2019	01/15/2028
28622P-AA-1	ELEVATION CLO LTD CLO		D	4	1FE	21,000,000	99.4300	20,881,113	21,000,000	21,000,000	0	0	0	0	3.281	3.265	JAJO	149,280	811,075	06/15/2017	07/15/2029
28623D-AA-7	Elevation CLO Ltd CLO		D	4	1FE	36,873,278	99.9900	36,870,620	36,873,278	36,873,278	0	0	0	0	2.993	3.036	JAJO	229,939	417,452	06/03/2019	04/18/2027
28851Q-AE-3	ELLINGTON CLO I LTD ECLO_17-1A CLO		D	4	1FE	29,000,000	99.0200	28,715,336	29,000,000	29,000,000	0	0	0	0	3.621	3.642	JAJO	227,512	1,220,025	08/08/2018	10/15/2029
28852E-AA-7	ELLINGTON CLO I LTD ECLO_17-1A CLO		D	2	1FE	17,000,000	99.5000	16,915,733	17,000,000	17,000,000	0	0	0	0	3.610	3.614	FMAN	80,119	722,614	12/18/2017	02/15/2029
28853R-AA-7	ELLINGTON CLO I LTD ECLO_17-1A CLO		D	2	1FE	1,500,000	99.5000	1,492,504	1,500,000	1,500,000	0	0	0	0	3.841	3.917	JAJO	12,483	39,590	02/22/2019	04/15/2029
338422-AQ-1	FLAGSHIP CLO		D	4	1FE	15,435,174	99.8800	15,442,573	15,461,209	15,442,773	0	7,598	0	0	2.851	2.973	JAJO	94,278	530,339	01/10/2019	01/16/2026
33883E-AL-6	FLATIRON CLO LTD CLO		D	4	1FE	12,377,175	99.9200	12,396,112	12,405,379	12,387,176	0	9,847	0	0	2.891	2.993	JAJO	77,702	430,075	12/26/2018	04/15/2027
36321H-AA-6	GALAXY XXIX CLO LTD CLO		D	4	1FE	60,687,041	99.8000	60,596,624	60,721,285	60,688,923	0	1,882	0	0	2.700	2.771	FMAN	214,033	1,451,003	11/26/2019	11/15/2026
39729R-AB-4	GSO CLO		D	2	1FE	1,800,000	99.4100	1,789,411	1,800,000	1,800,000	0	0	0	0	3.011	3.023	JAJO	11,742	64,593	01/29/2018	04/15/2031
39809G-AA-3	GREYWOLF CLO III LTD CLO		D	2	1FE	1,500,000	99.1200	1,486,860	1,500,000	1,500,000	0	0	0	0	2.966	3.024	JAJO	8,032	54,395	03/27/2018	04/26/2031
401539-AA-9	Guayaquil Mchnt Vcher Rec Ltd Sr. Secure		D	4	3FE	6,475,000	98.2800	6,363,896	6,475,000	6,475,000	0	0	0	0	6.750	6.806	JAJO	101,981	71,630	08/08/2019	10/07/2026
40436T-AL-0	Highbridge Loan Management Ltd CLO		D	2	1FE	30,000,000	100.0600	30,018,411	30,000,000	30,000,000	0	0	0	0	3.106	3.126	JAJO	186,353	144,969	08/13/2019	01/20/2028
40437W-AC-2	HPS Loan Management CLO		D	2	1FE	3,000,000	99.7300	2,991,851	3,000,000	3,000,000	0	0	0	0	3.542	3.238	JAJO	55,487	0	05/29/2019	07/25/2030
40439D-AA-6	HPS CLO		D	2	1FE	2,750,000	100.1100	2,753,019	2,750,000	2,750,000	0	0	0	0	3.486	2.025	JAJO	35,151	0	07/26/2019	07/22/2032
42086Q-AA-9	HAYFIN CLO		D	2	1FE	17,100,000	99.7700	17,060,679	17,100,000	17,100,000	0	0	0	0	3.086	3.097	JAJO	95,269	635,932	04/24/2018	04/28/2031
449255-AC-2	ICG US CLO LTD CLO		D	4	1FE	1,500,000	100.0100	1,500,160	1,500,000	1,500,000	0	0	0	0	3.214	3.157	JAJO	9,374	57,846	07/31/2017	10/23/2029
44929F-BA-9	ICG US CLO LTD CLO		D	2	1FE	34,000,000	98.7500	33,573,657	34,000,000	34,000,000	0	0	0	0	2.970	2.980	JAJO	190,716	1,226,384	03/26/2018	04/25/2031
44931A-AJ-8	ICG US CLO LTD CLO		D	4	1FE	80,500,000	99.6400	80,213,179	80,500,000	80,500,000	0	0	0	0	3.106	3.155	JAJO	500,047	3,004,357	10/03/2018	10/19/2028
44932V-AA-0	ICG CLO CLO		D	2	1FE	15,250,000	99.8400	15,226,115	15,250,000	15,250,000	0	0	0	0	3.496	3.321	JAJO	155,486	0	08/28/2019	10/26/2032
45605P-AE-8	Industrial DPR Funding LTD. Senior Secur		D	4	2FE	2,635,110	102.1000	2,690,466	2,635,110	2,635,110	0	0	0	0	6.000	6.043	JAJO	33,378	158,107	09/09/2011	10/15/2021
45605P-AG-3	Industrial DPR Funding LTD. Senior Secur		D	4	2FE	9,642,862	102.1600	9,851,591	9,642,862	9,642,862	0	0	0	0	5.000	5.030	JAJO	101,786	482,143	08/28/2013	07/15/2023
45605P-AM-0	Industrial DPR Funding LTD. Senior Secur		D	4	2FE	61,102,408	104.1800	63,472,574	60,927,697	61,052,871	0	(26,916)	0	0	5.235	5.198	JAJO	673,353	3,189,565	05/01/2018	04/15/2026
45605P-AR-9	Industrial DPR Funding LTD. Senior Secur		D	4	2FE	18,430,000	107.8800	19,881,959	18,430,000	18,430,000	0	0	0	0	5.640	5.678	JAJO	219,440	874,872	12/12/2018	01/15/2029
459410-AB-5	International Diversified Co Senior Secu		C	4	2FE	11,431,632	102.2200	11,619,206	11,367,000	11,425,409	0	(6,222)	0	0	4.450	4.112	FMAN	57,609	422,928	08/01/2019	11/20/2022
46647Y-AL-1	JMP_CLO CLO		D	4	1FE	28,000,000	99.8400	27,956,611	28,000,000	28,000,000	0	0	0	0	3.282	3.306	JAJO	194,010	251,612	07/24/2019	07/17/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
470170-AD-3	Jamaica Merch Voucher Rec Ltd Senior Sec		D	4	3FE	60,000,000	103.9400	62,364,063	60,000,000	60,000,000	0	0	0	0	5.625	5.664	JAJO	806,250	3,375,000	11/21/2016	01/08/2027
48250M-AK-3	KKR FINANCIAL CLO LTD CLO		D	2	1FE	30,000,000	99.4300	29,829,258	30,000,000	30,000,000	0	0	0	0	3.181	3.180	JAJO	206,757	1,128,261	11/01/2017	01/15/2031
48273L-AB-8	KVK CLO LTD CLO		D	2	1FE	141,786,000	99.6900	141,554,929	142,000,000	141,854,723	0	58,439	0	0	2.829	2.923	FMAN	468,588	4,916,095	11/13/2018	05/20/2029
48274W-AA-5	KVK CLO LTD CLO		D	2	1FE	90,850,000	100.2000	91,031,155	90,850,000	90,850,000	0	0	0	0	3.541	3.493	JAJO	696,993	3,748,354	12/13/2016	01/15/2029
50184K-BE-7	LCM LIMITED PARTNERSHIP CLO		D	4	1FE	41,000,000	99.8400	40,934,867	41,000,000	41,000,000	0	0	0	0	3.106	3.131	JAJO	254,682	276,395	07/19/2019	07/19/2027
50189C-AN-1	LCM LIMITED PARTNERSHIP CLO		D	4	1FE	90,000,000	99.6300	89,664,525	90,000,000	90,000,000	0	0	0	0	2.846	2.856	JAJO	512,258	3,097,622	04/12/2018	04/20/2028
532619-AL-7	LIMEROCK CLO CLO		D	4	1FE	16,856,171	99.9200	16,851,379	16,864,093	16,858,317	0	2,021	0	0	3.166	3.176	JAJO	106,779	634,993	12/20/2018	10/20/2026
55818P-AL-4	MADISON PK FDG XII LTD CLO		D	4	1FE	7,456,765	100.0600	7,461,798	7,457,510	7,456,943	0	153	0	0	3.226	3.248	JAJO	48,114	285,326	12/17/2018	07/20/2026
55821T-AA-5	Madison Park Funding Ltd CLO		D	4	1FE	31,508,438	98.7700	31,483,374	31,875,000	31,563,198	0	54,761	0	0	2.751	3.098	JAJO	189,983	518,381	06/06/2019	04/15/2029
55953R-AL-5	BLACKROCK CLO CLO		D	4	1FE	75,500,000	99.8400	75,376,527	75,500,000	75,500,000	0	0	0	0	2.803	2.800	JAJO	440,928	2,548,908	01/18/2018	01/18/2028
56165E-AA-0	SILVERMINE CLO		D	4	1FE	50,000,000	99.9300	49,966,245	50,000,000	50,000,000	0	0	0	0	3.241	3.254	JAJO	351,095	1,796,713	10/17/2018	10/15/2028
56844Y-AA-5	MARINER LDC CLO		D	2	1FE	2,000,000	99.6400	1,992,796	2,000,000	2,000,000	0	0	0	0	3.050	3.088	JAJO	11,521	73,762	02/06/2018	04/25/2031
59801M-AA-6	MIDOCEAN CREDIT CLO I MID CLO		D	2	1FE	4,000,000	99.2000	3,967,982	4,000,000	4,000,000	0	0	0	0	3.049	3.058	FMAN	14,226	147,404	01/16/2018	02/20/2031
59801Q-AJ-8	MIDOCEAN CREDIT CLO I MID CLO		D	4	1FE	116,705,291	99.6500	116,293,170	116,705,291	116,705,291	0	0	0	0	2.801	2.811	JAJO	708,235	3,939,496	03/27/2018	04/15/2027
59802Q-AS-7	MIDOCEAN CR CLO I CLO		D	4	1FE	83,674,520	99.9400	83,631,701	83,680,880	83,677,736	0	924	0	0	2.821	2.814	JAJO	511,450	2,841,695	04/05/2018	01/15/2024
62431U-AR-3	Mountain View CLO Ltd CLO		D	4	1FE	2,000,000	98.9700	1,979,367	2,000,000	2,000,000	0	0	0	0	3.251	3.264	JAJO	14,087	77,404	10/06/2017	10/12/2030
62432B-AN-3	MOUNTAIN VIEW CLO LTD CLO		D	4	1FE	4,500,000	98.3300	4,424,792	4,500,000	4,500,000	0	0	0	0	3.121	3.133	JAJO	30,429	166,502	05/31/2018	07/15/2031
62432L-AA-9	SEIX INVESTMENT ADVISORS CLO		D	2	1FE	3,500,000	98.9000	3,461,635	3,500,000	3,500,000	0	0	0	0	3.211	3.210	JAJO	24,037	132,829	12/15/2017	01/16/2031
64131T-AC-8	NEUBERGER BERMAN CLO LTD CLO		D	4	1FE	15,000,000	100.0000	14,999,921	15,000,000	15,000,000	0	0	0	0	2.851	2.841	JAJO	92,654	513,943	12/19/2017	01/15/2028
67091Y-AJ-3	OCP CLO		D	4	1FE	16,740,635	99.8400	16,713,216	16,740,635	16,740,635	0	0	0	0	2.801	2.771	JAJO	101,592	565,096	10/27/2017	07/15/2027
67097L-AA-4	OCP CLO CLO		D	2	1FE	28,947,800	100.0000	29,000,687	29,000,000	29,031,887	0	(57,264)	0	0	3.261	3.244	JAJO	204,892	1,114,175	06/16/2017	07/15/2030
67097Q-AA-3	ONEX CLO		D	4	1FE	10,000,000	99.2600	9,926,391	10,000,000	10,000,000	0	0	0	0	3.049	3.033	FMAN	35,566	368,509	11/16/2017	11/20/2030
67108F-AN-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	4	1FE	17,500,000	99.4200	17,398,911	17,500,000	17,500,000	0	0	0	0	3.203	3.216	JAJO	110,557	669,500	08/31/2017	10/22/2030
67108L-AW-3	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	2	1FE	1,750,000	98.6200	1,725,887	1,750,000	1,750,000	0	0	0	0	3.082	3.094	JAJO	11,387	63,997	04/11/2018	04/17/2031
67109U-AS-1	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	4	1FE	11,243,625	99.7700	11,223,707	11,250,000	11,243,819	0	194	0	0	3.186	3.212	JAJO	62,715	402,252	11/06/2019	10/30/2030
67109W-AJ-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	4	1FE	164,950,000	99.8300	164,675,853	164,950,000	164,950,000	0	0	0	0	2.986	3.006	JAJO	861,802	5,984,703	09/05/2018	04/30/2027
67110A-AQ-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	4	1FE	104,932,500	99.7900	104,780,371	105,000,000	104,954,020	0	19,204	0	0	3.016	3.052	JAJO	554,098	3,841,539	11/13/2018	07/30/2027
67112M-AA-3	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	2	1FE	11,000,000	98.7500	10,862,249	11,000,000	11,000,000	0	0	0	0	3.016	3.041	JAJO	66,349	397,506	04/05/2018	04/20/2031
67113D-AC-8	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	2	1FE	27,500,000	99.9900	27,496,054	27,500,000	27,500,000	0	0	0	0	3.546	3.329	JAJO	346,748	0	07/26/2019	07/20/2032
67514R-AL-2	OCEAN TRAILS CLO CLO		D	4	1FE	6,489,253	99.9600	6,488,768	6,491,296	6,490,058	0	709	0	0	2.805	2.792	FMAN	24,780	223,950	12/12/2018	08/13/2025
67515U-AE-0	Ocean Trails CLO CLO		D	4	1FE	0	0.0000	0	0	0	0	0	0	0	3.691	0.000	JAJO	0	14,087	12/01/2019	07/15/2028
67515U-AQ-3	Ocean Trails CLO CLO		D	4	1FE	27,500,000	100.0000	27,500,278	27,500,000	27,500,000	0	0	0	0	3.151	3.194	JAJO	187,740	242,696	07/10/2019	07/15/2028
67515W-AA-4	OCEAN TRAILS CLO CLO		D	2	1FE	1,000,000	99.8000	998,027	1,000,000	1,000,000	0	0	0	0	3.402	3.470	JAJO	7,182	16,863	04/18/2019	04/17/2030
67577L-AA-3	OCTAGON CLO		D	2	1FE	52,250,000	99.9000	52,200,472	52,250,000	52,250,000	0	0	0	0	3.266	3.292	JAJO	341,284	462,797	06/19/2019	07/20/2032
69688X-AS-0	PALLMER SQUARE CLO CLO		D	2	1FE	10,000,000	99.8100	9,980,603	10,000,000	10,000,000	0	0	0	0	3.132	3.144	JAJO	66,123	370,766	12/08/2017	01/17/2031
69689A-AU-4	PALLMER SQUARE CLO CLO		D	2	1FE	81,000,000	99.9300	80,942,701	81,000,000	81,000,000	0	0	0	0	3.115	3.127	FMAN	287,325	1,477,330	05/31/2019	05/21/2029
69689C-AL-0	PALLMER SQUARE CLO CLO		D	4	1FE	1,000,000	100.1400	1,001,429	1,000,000	1,000,000	0	0	0	0	3.236	3.249	JAJO	6,472	38,361	06/27/2017	07/20/2030
69700A-AA-3	PALLMER SQUARE CLO		D	4	1FE	4,245,812	100.0000	4,256,038	4,256,027	4,246,324	0	252	0	0	2.741	2.988	JAJO	25,275	141,077	11/20/2018	10/15/2025
69700G-AA-0	PALMER SQUARE CLO CLO		D	2	1FE	50,000,000	100.0000	50,000,235	50,000,000	50,000,000	0	0	0	0	3.275	3.262	FMAN	309,264	0	09/27/2019	11/14/2032
700162-AJ-9	PARK AVENUE INSTITUTIONAL ADVI CLO		D	2	1FE	2,500,000	99.6900	2,492,237	2,500,000	2,500,000	0	0	0	0	3.110	3.122	FMAN	7,991	94,216	08/15/2018	08/23/2031
70016R-AA-3	PARK AVENUE INSTITUTIONAL ADVI CLO		D	2	1FE	20,000,000	99.8300	19,966,126	20,000,000	20,000,000	0	0	0	0	3.246	3.300	JAJO	129,835	735,836	10/05/2018	10/20/2031
70017W-AA-1	PARK AVENUE INSTITUTIONAL ADVI CLO		D	2	1FE	2,500,000	99.9900	2,499,742	2,500,000	2,500,000	0	0	0	0	3.390	3.462	FMAN	11,064	50,767	04/23/2019	05/15/2032
72132W-AA-7	PARTNERS GROUP CLO		D	2	1FE	25,000,000	100.2700	25,068,595	25,000,000	25,000,000	0	0	0	0	3.528	3.310	JAJO	340,563	0	07/12/2019	07/15/2032
75885W-AS-0	Regatta II Funding LP CLO		D	2	1FE	54,500,000	100.1300	54,569,460	54,500,000	54,500,000	0	0	0	0	3.251	3.290	JAJO	383,875	840,770	04/30/2019	01/15/2029
76761R-AN-9	Riserva CLO, Ltd CLO		D	2	1FE	42,750,000	100.0400	42,768,754	42,750,000	42,750,000	0	0	0	0	3.143	3.164	JAJO	279,946	476,611	06/10/2019	10/18/2028
77587E-AA-6	Romark CLO Ltd CLO		D	2	1FE	1,995,000	99.3600	1,987,112	2,000,000	1,993,764	0	(5,648)	0	0	3.115	3.195	JAJO	11,766	89,567	07/20/2018	07/25/2031
78410B-AJ-4	SYMPHONY CLO		D	4	1FE	76,000,000	99.7900	75,842,992	76,000,000	76,000,000	0	0	0	0	3.181	3.203	JAJO	523,785	2,858,262	07/30/2018	07/15/2028
80349B-AX-5	SARATOGA INVT CORP CLO 13-1A CLO		D	2	1FE	155,000,000	100.3500	155,541,725	155,000,000	155,000,000	0	0	0	0	3.216	3.333	JAJO	996,923	5,124,207	12/03/2018	01/20/2030
817176-AL-4	SENECA PARK CLO LTD CLO		D	4	1FE	4,910,116	100.1400	4,917,086	4,910,116	4,910,116	0	0	0	0	3.122	3.134	JAJO	32,363	181,553	03/29/2017	07/17/2026
81881J-AC-6	SHACKLETON I CLO LTD CLO		D	2	1FE	3,000,000	98.9000	2,966,863	3,000,000	3,000,000	0	0	0	0	2.994	3.004	FMAN	13,720	110,221	05/02/2018	05/07/2031
822582-BD-3	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1FE	5,905,959	105.7200	6,237,216	5,900,000	5,903,868	0	(677)	0	0	3.250	3.236	MN	26,632	191,750	11/29/2016	05/11/2025
827551-AL-6	SILVER CREEK CLO SLVER_14-1A CLO		D	4	1FE	3,000,000	100.2400	3,007,206	3,000,000	3,000,000	0	0	0	0	3.206	3.198	JAJO	19,235	114,174	07/11/2017	07/20/2030
828428-AJ-1	SILVERMORE CLO CLO		D	4	1FE	46,486,488	99.9900	46,482,058	46,486,488	46,486,488	0	0	0	0	3.080	3.075	FMAN	186,920	1,726,188	06/30/2017	05/15/2026
83608G-AN-6	SOUND POINT CLO I LTD CLO		D	2	1FE	9,000,000	98.3800	8,853,721	9,000,000	9,000,000	0	0	0	0	3.006	3.017	JAJO	48,841	330,041	01/22/2018	01/26/2031
83609G-AL-9	SOUND POINT CLO I LTD CLO		D	4	1FE	0	0.0000	0	0	0	0	0	0	0	2.846	0.000	JAJO	0	90,384	12/01/2019	07/20/2027
83609J-AL-3	SOUND POINT CLO I LTD CLO		D	4	1FE	43,000,000	99.8900	42,951,341	43,000,000	43,000,000	0	0	0	0	3.066	3.098	JAJO	263,666	1,383,168	11/20/2018	07/20/2028
83609N-AL-4	SOUNDPOINT CLO CLO		D	4	1FE	50,000,000	99.9700	49,984,305	50,000,000	50,000,000	0	0	0	0	3.084	3.109	JAJO	299,833	293,431	08/07/2019	01/23/2029

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83609R-AJ-0	SOUNDPOINT CLO CLO		D	2	1FE	88,500,000	99.9800	88,485,159	88,500,000	88,500,000	0	0	0	0	3.084	3.097	JAJO	530,705	178,608	09/20/2019	01/23/2029
83610H-AA-8	SOUND POINT CLO I LTD CLO		D	2	1FE	35,000,000	99.2600	34,742,656	35,000,000	35,000,000	0	0	0	0	3.184	3.226	JAJO	216,689	1,339,095	10/03/2018	10/23/2031
83610K-AA-1	SOUND POINT CLO I LTD CLO		D	4	1FE	73,456,929	99.0600	72,808,931	73,500,000	73,659,111	0	(225,742)	0	0	3.220	3.176	JAJO	446,992	2,837,456	05/19/2017	07/25/2030
83611G-AJ-0	SOUND POINT CLO I LTD CLO		D	4	1FE	22,500,000	99.6700	22,426,270	22,500,000	22,500,000	0	0	0	0	3.186	3.149	JAJO	143,365	851,756	09/28/2017	10/20/2030
83611K-AA-0	SOUND POINT CLO I LTD CLO		D	2	1FE	1,497,750	99.4400	1,491,594	1,500,000	1,494,796	0	(2,954)	0	0	3.336	3.420	JAJO	10,008	38,702	01/28/2019	01/20/2032
86268H-AA-6	Strata CLO, Ltd CLO		D	2	1FE	1,000,000	98.5000	984,995	1,000,000	1,000,000	0	0	0	0	3.591	3.714	JAJO	7,780	34,730	11/27/2018	01/15/2031
87240U-AA-8	TCW CLO		D	2	1FE	16,550,000	98.9000	16,368,028	16,550,000	16,550,000	0	0	0	0	2.990	3.032	JAJO	93,459	600,317	04/12/2018	04/25/2031
87241E-AC-9	TCW CLO		D	2	1FE	1,500,000	99.8700	1,498,004	1,500,000	1,500,000	0	0	0	0	3.350	3.466	FMAN	6,560	42,624	02/11/2019	02/15/2029
87244A-BA-7	WIND RIVER CLO LTD CLO		D	4	1FE	0	0.0000	0	0	0	0	0	0	0	3.436	0.000	JAJO	0	632,660	12/01/2019	01/15/2026
87246M-AG-7	TICP CLO VI 2016-2 LTD CLO		D	2	1FE	12,350,000	100.2200	12,376,596	12,350,000	12,350,000	0	0	0	0	3.201	3.222	JAJO	85,650	235,132	05/30/2019	01/15/2029
87248B-AQ-7	TICP CLO Ltd CLO		D	4	1FE	151,635,398	99.9500	151,676,364	151,750,828	151,653,959	0	11,268	0	0	2.766	2.816	JAJO	839,449	3,762,453	11/25/2019	07/20/2027
87248T-AA-3	TPC CLO CLO		D	4	1FE	23,976,000	100.1700	24,040,114	24,000,000	24,036,969	0	(51,263)	0	0	3.231	3.193	JAJO	168,006	914,776	06/12/2017	07/15/2029
87248V-AC-4	TPG CLO		D	4	1FE	19,894,000	99.7600	19,951,718	20,000,000	19,916,349	0	22,349	0	0	2.766	2.989	JAJO	99,870	334,430	06/10/2019	04/26/2028
87249A-AA-3	TPG CLO		D	2	1FE	5,000,000	99.8300	4,991,432	5,000,000	5,000,000	0	0	0	0	3.106	3.097	JAJO	31,059	185,235	12/21/2017	01/20/2031
87249F-AC-8	TPG CLO		D	4	1FE	9,895,000	99.8500	9,985,150	10,000,000	9,929,520	0	34,520	0	0	2.806	3.197	JAJO	56,118	340,136	01/08/2019	04/20/2028
87271L-AJ-1	TEACHERS INSURANCE AND ANNUITY CLO		D	2	1FE	1,000,000	99.8600	998,612	1,000,000	1,000,000	0	0	0	0	3.166	3.178	JAJO	6,332	37,654	07/18/2018	07/20/2031
87969D-AL-1	TELOS CLO LTD CLO		D	4	1FE	50,836,611	99.8700	50,769,064	50,836,611	50,836,611	0	0	0	0	3.302	3.274	JAJO	354,390	1,972,471	07/13/2017	07/17/2026
89624C-AA-0	TRIMARAN CLO		D	2	1FE	25,298,432	99.7200	25,229,192	25,299,000	25,298,436	0	4	0	0	3.426	3.474	JAJO	173,343	377,740	12/17/2019	07/20/2032
89640P-AH-6	TRINITAS CLO I LTD CLO		D	4	1FE	67,960,443	99.9900	67,953,341	67,960,443	67,960,443	0	0	0	0	3.051	2.991	JAJO	449,235	2,466,329	07/17/2017	04/15/2026
89640P-AJ-2	TRINITAS CLO I LTD CLO		D	4	1FE	1,742,575	99.9500	1,741,751	1,742,575	1,742,575	0	0	0	0	2.681	2.689	JAJO	9,863	46,718	07/17/2017	04/15/2026
89640Y-AJ-3	TRINITAS CLO LTD CLO		D	4	1FE	155,469,750	99.3800	154,541,063	155,500,000	155,470,046	0	296	0	0	3.110	3.124	JAJO	913,367	143,563	11/20/2019	07/25/2029
89641A-AC-9	TRINITAS CLO LTD CLO		D	4	1FE	0	0.0000	0	0	0	0	0	0	0	3.640	0.000	JAJO	0	286,959	12/01/2019	10/25/2028
89641A-AQ-8	TRINITAS CLO LTD CLO		D	4	1FE	12,000,000	100.0300	12,003,900	12,000,000	12,000,000	0	0	0	0	3.330	3.343	JAJO	75,472	232,840	04/15/2019	10/25/2028
89641C-AA-9	TRINITAS CLO LTD CLO		D	2	1FE	28,000,000	99.3700	27,822,382	28,000,000	28,000,000	0	0	0	0	3.150	3.147	JAJO	166,580	1,061,063	12/12/2017	01/25/2031
89641H-AA-8	TRINITAS CLO LTD CLO		D	2	1FE	30,000,000	100.2200	30,065,901	30,000,000	30,000,000	0	0	0	0	3.361	3.386	JAJO	218,457	248,665	07/23/2019	07/15/2032
92325Q-AA-5	VENTURE CDO LTD CLO		D	2	1FE	738,375	99.0200	742,681	750,000	740,263	0	1,766	0	0	3.103	3.398	JAJO	4,849	34,181	12/06/2018	07/18/2031
92330W-BA-4	Venture CDO Ltd CLO		D	2	1FE	21,250,000	99.8800	21,223,474	21,250,000	21,250,000	0	0	0	0	3.146	3.167	JAJO	133,700	85,720	08/29/2019	10/20/2028
92332L-AA-7	VENTURE CDO LTD CLO		D	2	1FE	111,406	99.9500	124,942	125,000	114,145	0	2,739	0	0	3.316	6.638	JAJO	829	2,342	04/02/2019	04/20/2032
92332L-AB-5	VENTURE CDO LTD CLO		D	2	1FE	3,875,000	99.6100	3,860,056	3,875,000	3,875,000	0	0	0	0	3.396	3.461	JAJO	26,318	74,155	04/02/2019	04/20/2032
92558A-AJ-9	VIBRANT CLO LTD CLO		D	2	1FE	16,474,161	100.2800	16,546,448	16,500,000	16,467,747	0	(6,414)	0	0	3.519	3.225	JAJO	70,962	0	11/05/2019	01/20/2029
92914N-AJ-0	Voya CLO Ltd CLO		D	4	1FE	77,492,500	99.4500	77,067,097	77,492,500	77,492,500	0	0	0	0	2.903	2.913	JAJO	468,709	2,694,745	12/12/2017	01/18/2029
92915C-AQ-7	ING INVESTMENT MANAGEMENT CLO CLO		D	2	1FE	5,000,000	99.3700	4,968,494	5,000,000	5,000,000	0	0	0	0	3.036	3.039	JAJO	30,359	181,696	01/23/2018	01/20/2031
92916W-AA-7	VOYA CLO		D	2	1FE	33,000,000	98.8400	32,618,883	33,000,000	33,000,000	0	0	0	0	2.910	2.942	JAJO	181,367	1,170,239	03/15/2018	04/25/2031
949496-BA-0	WELLFLEET CLO LTD CLO		D	2	1FE	39,675,000	99.9000	39,635,634	39,675,000	39,675,000	0	0	0	0	3.246	3.135	JAJO	257,561	549,678	05/13/2019	07/20/2029
94949J-AA-3	WELLFLEET CLO LTD CLO		D	2	1FE	9,987,000	99.5900	9,959,336	10,000,000	9,968,302	0	(19,148)	0	0	3.166	3.246	JAJO	63,318	401,570	08/29/2018	10/20/2031
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO		D	4	1FE	58,887,350	100.0900	58,950,925	58,900,000	58,887,926	0	576	0	0	3.106	3.127	JAJO	365,873	1,887,298	11/14/2019	10/20/2028
94950G-AA-5	WELLFLEET CLO LTD WELF_17-1A CLO		D	4	1FE	0	0.0000	0	0	0	0	0	0	0	3.286	0.000	JAJO	0	27,282	12/01/2019	04/20/2029
94950H-AA-3	WELLFLEET CLO LTD CLO		D	2	1FE	16,000,000	99.6300	15,940,875	16,000,000	16,000,000	0	0	0	0	3.152	3.163	JAJO	106,472	596,470	12/07/2017	01/17/2031
94950J-AA-9	WELLFLEET CLO LTD CLO		D	2	1FE	7,000,000	99.0000	6,930,116	7,000,000	7,000,000	0	0	0	0	3.102	3.113	JAJO	45,843	332,311	05/21/2018	07/17/2031
94950N-AA-0	WELLFLEET CLO LTD CLO		D	2	1FE	10,000,000	99.9800	9,997,695	10,000,000	10,000,000	0	0	0	0	3.527	3.282	JAJO	137,166	0	07/11/2019	07/20/2032
94951M-AA-1	WELLFLEET CLO LTD CLO		D	4	1FE	8,500,000	99.9900	8,499,201	8,500,000	8,500,000	0	0	0	0	3.216	3.227	JAJO	54,670	324,353	08/14/2017	10/20/2029
951680-AJ-6	WEST CLO CLO		D	4	1FE	17,637,101	99.9100	17,620,625	17,637,101	17,637,101	0	0	0	0	2.923	2.909	JAJO	107,412	616,894	04/09/2018	07/18/2026
95168W-AQ-0	WEST CLO 2014-2 LTD CLO		D	4	1FE	6,073,328	99.8100	6,061,871	6,073,328	6,073,328	0	0	0	0	2.871	2.839	JAJO	37,293	209,554	10/24/2017	01/16/2027
98625N-AA-6	YORK CLO		D	2	1FE	52,000,000	100.1800	52,091,109	52,000,000	52,000,000	0	0	0	0	3.516	3.290	JAJO	670,384	0	07/16/2019	07/22/2032
98625T-AJ-4	YORK CLO		D	2	1FE	56,700,000	99.7800	56,574,801	56,700,000	56,700,000	0	0	0	0	3.103	3.084	JAJO	347,021	2,111,691	11/16/2017	01/22/2031
98875L-AA-7	ZAIS CLO 5 LTD ZAIS5_16-2A CLO		D	4	1FE	47,082,000	99.6600	47,340,277	47,500,000	47,419,876	0	(31,214)	0	0	3.531	3.619	JAJO	354,069	1,954,973	09/26/2016	10/15/2028
98875N-AA-3	ZAIS CDO CLO		D	2	1FE	7,471,875	97.6000	7,319,849	7,500,000	7,464,333	0	(16,448)	0	0	3.166	3.281	JAJO	47,488	353,140	08/24/2018	07/20/2031
98885G-AA-6	ZAIS CDO CLO		D	4	1FE	10,000,000	99.4800	9,947,542	10,000,000	10,000,000	0	0	0	0	2.951	2.971	JAJO	63,936	352,768	02/06/2018	04/15/2029
98887T-AA-6	ZAIS CDO CLO		D	4	1FE	46,066,000	98.8900	45,487,523	46,000,000	46,040,758	0	(12,441)	0	0	3.371	3.310	JAJO	335,964	1,818,615	12/05/2017	07/15/2029
98887V-AA-1	ZAIS CDO CLO		D	2	1FE	19,000,000	98.2700	18,671,222	19,000,000	19,000,000	0	0	0	0	3.291	3.275	JAJO	135,475	735,756	09/11/2017	04/15/2030
B1401#-AB-3	Brussels Airport Company NV/SA Senior Se		B		2FE	32,760,000	104.8000	35,292,061	33,675,000	33,675,000	0	0	0	(619,500)	1.820	1.820	MN	85,123	608,203	05/11/2017	05/11/2029
D2773#-AA-1	Gelsenkirchen Senior Note		D	4	1	15,125,986	59.6200	10,829,988	18,163,666	13,611,453	0	171,354	0	0	2.051	3.271	JJ	186,293	389,212	07/01/2019	06/04/2034
D2773#-AB-9	Gelsenkirchen Senior Note		D	4	1	20,286,734	77.4700	18,721,462	24,165,239	16,942,982	0	88,575	0	0	2.267	3.389	JJ	273,865	569,667	07/01/2019	06/04/2036
D2773#-AC-7	Gelsenkirchen Senior Note		D	4	1	23,105,082	69.4400	19,050,568	27,432,504	18,408,478	0	(9,312)	0	0	2.438	3.500	JJ	334,381	706,781	07/01/2019	06/04/2038
D2773#-AD-5	Gelsenkirchen Senior Note		D	4	1	15,369,385	85.1900	15,490,144	18,182,159	11,606,813	0	(110,641)	0	0	2.806	3.789	JJ	255,094	539,674	07/01/2019	06/04/2041
D2773#-AE-3	Gelsenkirchen Senior Note		D	4	1	9,026,896	59.5500	6,349,291	10,662,089	6,814,712	0	(65,822)	0	0	2.813	3.787	JJ	149,940	317,114	07/01/2019	06/04/2041
G1111C-AA-8	BEA CBO 1998-1 LTD SERIES 1998 1X CLAS		D	4	6FE	0	0.0400	0	0	0	0	0	0	0	6.720	0.000	JD	0	0	12/03/2002	12/31/2020

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G23848-AB-3	Continental DPR Finance Co Senior Secure		D	4	1FE	12,857,143	103.0300	13,247,122	12,857,143	12,857,143	0	0	0	0	5.000	5.030	MJSD	28,571	642,857	06/27/2012	06/15/2022
G2616*-AB-1	DPR-CR Limited Senior Secured Note		D	4	2FE	35,743,750	106.5100	38,071,946	35,743,750	35,743,750	0	0	0	0	6.000	6.044	MJSD	95,317	2,132,710	01/18/2017	12/15/2026
G3921#-AA-7	Global SC Finance III Ltd. Senior Secure		D	4	1PL	101,378,748	102.0700	103,622,711	101,517,032	101,397,535	0	11,311	0	0	4.260	4.333	MON	168,180	4,324,626	05/01/2018	02/17/2027
G4445*-AA-6	High Speed Rail Finance PLC Senior Secur		D	4	1PL	36,050,000	104.4000	37,637,364	36,050,000	36,050,000	0	0	0	0	3.790	3.790	MS	345,369	1,366,295	10/29/2012	03/30/2028
G5427#-AA-1	LEAF II SPC (Lendable Inc.) Promissory N		C		4Z	4,738,310	100.0000	4,738,310	4,738,310	4,738,310	0	0	0	0	10.000	10.004	MON	1,316	298,593	11/29/2019	11/27/2021
G7178*-AB-0	Porterbrook Rail Finance Ltd Senior Secu		B		2FE	14,438,610	105.3700	13,695,391	12,996,907	12,996,907	0	0	0	501,824	3.180	3.180	AO	81,512	404,176	07/20/2016	07/20/2028
G7780H-AB-2	Salvadoreno DPR Fnd Ltd Senior Secured N		D	4	3FE	21,266,479	103.0900	21,924,239	21,266,479	21,266,479	0	0	0	0	6.600	6.653	FMAN	179,347	1,403,588	07/21/2015	08/15/2022
G9006@-AB-2	Transmission Finance DAC Senior Secured		B		2	44,812,350	112.1000	52,081,205	46,459,650	46,459,650	0	0	0	(854,692)	2.563	2.563	FA	472,997	1,194,925	02/05/2016	02/10/2031
G9105#-AA-2	Trustees of Fund 20 - Viscount Senior No		B		2PL	1,680,000	113.4900	1,614,497	1,422,550	1,422,550	0	0	0	54,926	4.130	4.130	MS	18,931	56,404	03/05/2013	03/05/2028
G9105#-AB-0	Trustees of Fund 20 - Viscount Senior No		B		2PL	534,800	122.4900	554,675	452,845	452,845	0	0	0	17,485	4.610	4.610	MS	6,727	20,042	03/05/2013	03/05/2033
G9105#-AC-8	Trustees of Fund 20 - Viscount Senior No		B		2PL	3,682,000	130.8800	4,080,560	3,117,756	3,117,756	0	0	0	120,380	5.010	5.010	MS	50,331	149,959	03/05/2013	03/05/2038
G9105*-AA-6	Trustees of Fd 26- Primary Set Senior No		B		2PL	2,160,000	113.4900	2,075,781	1,828,993	1,828,993	0	0	0	70,619	4.130	4.130	MS	24,340	72,520	03/05/2013	03/05/2028
G9105*-AB-4	Trustees of Fd 26- Primary Set Senior No		B		2PL	687,600	122.4900	713,154	582,230	582,230	0	0	0	22,481	4.610	4.610	MS	8,649	25,768	03/05/2013	03/05/2033
G9105*-AC-2	Trustees of Fd 26- Primary Set Senior No		B		2PL	4,734,000	130.8800	5,246,434	4,008,544	4,008,544	0	0	0	154,774	5.010	5.010	MS	64,711	192,805	03/05/2013	03/05/2038
G9105@-AA-4	Trustees of Fund 22- Vicountcy Senior No		B		2PL	2,160,000	113.4900	2,075,781	1,828,993	1,828,993	0	0	0	70,619	4.130	4.130	MS	24,340	72,520	03/05/2013	03/05/2028
G9105@-AB-2	Trustees of Fund 22- Vicountcy Senior No		B		2PL	687,600	122.4900	713,154	582,230	582,230	0	0	0	22,481	4.610	4.610	MS	8,649	25,768	03/05/2013	03/05/2033
G9105@-AC-0	Trustees of Fund 22- Vicountcy Senior No		B		2PL	4,734,000	130.8800	5,246,434	4,008,544	4,008,544	0	0	0	154,774	5.010	5.010	MS	64,711	192,805	03/05/2013	03/05/2038
P4917*-AA-5	Great Shale LNG Transport S.A. Sr. Secur		D	4	2Z	22,910,000	101.5100	23,256,282	22,910,000	22,910,000	0	0	0	0	3.493	3.448	MJSD	28,896	0	12/19/2019	09/30/2037
P7000*-AA-6	Milestone LNG Transport SA Sr. Secured		D	4	2Z	31,600,000	104.4700	33,013,691	31,600,000	31,600,000	0	0	0	0	3.493	3.436	MJSD	39,857	0	12/19/2019	03/31/2037
W2710@-AB-6	Ellevio AB Senior Secured Note		B		2FE	15,000,000	105.2200	14,247,428	13,540,148	13,540,148	0	0	0	(756,282)	2.780	2.778	FA	127,196	370,519	10/26/2016	10/26/2028
W2710@-AC-4	Ellevio AB Senior Secured Note		B		2FE	52,620,000	108.2300	51,408,234	47,498,838	47,498,838	0	0	0	(2,653,037)	3.190	3.189	FA	512,009	1,491,476	10/26/2016	10/27/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						10,889,812,394	XXX	11,113,412,881	11,001,814,522	10,934,820,080	(12,673)	8,349,861	0	1,281,693	XXX	XXX	XXX	65,621,696	341,783,986	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						69,157,964,280	XXX	74,192,149,158	67,976,895,092	68,682,988,891	3,822,268	(29,200,370)	38,385,508	83,098,794	XXX	XXX	XXX	580,987,724	2,576,988,905	XXX	XXX
037389-AK-9	AON CORP COMPANY GUARNT				2FE	13,565,200	127.9300	19,719,754	15,415,000	14,309,430	0	106,491	0	0	8.205	9.637	JJ	632,400	1,264,801	07/01/2009	01/01/2027
90330S-AA-8	U S F & G CORP COMPANY GUARNT 144A				2FE	6,268,171	152.6900	9,161,208	6,000,000	6,239,351	0	(2,919)	0	0	8.312	7.949	JJ	249,360	498,720	01/29/1998	07/01/2046
06369Z-CE-2	BANK OF MONTREAL DISCOUNT NOTE		A	2	2FE	136,781	100.1100	138,956	138,809	138,862	0	65	0	2,016	2.880	3.043	MS	1,172	0	09/09/2019	09/17/2029
C44802-AB-9	HYDRO QUEBEC LOCAL GOVT GUARN		A		1FE	25,060,349	74.5200	22,123,710	29,690,000	25,060,349	0	0	0	0	2.130	0.000	MS	163,369	822,970	06/01/1993	12/31/2020
002920-AC-0	ABBEY NATL PLC SUBORDINATED		D		2FE	1,972,061	125.1100	2,214,485	1,770,000	1,889,518	0	(8,259)	0	0	7.950	6.986	AO	25,407	140,715	07/21/2004	10/26/2029
054536-AA-5	AXA SA NT SUB NOTES	LS	D		2FE	29,201,676	145.8000	35,685,668	24,475,000	27,473,933	0	(185,248)	0	0	8.600	6.955	JD	93,549	2,104,850	03/28/2007	12/15/2030
404280-AG-4	HSBC HOLDINGS PLC CORP FOREIGN	LS	D		1FE	1,044,838	136.2100	1,106,055	812,000	1,009,617	0	(8,130)	0	0	6.500	4.396	MN	8,650	52,780	04/27/2015	05/02/2036
749770-AQ-6	RABOBANK NEDERLAND NV PERPETUAL FRGN		D	2	2FE	0	0.0000	0	0	0	0	0	0	0	12.812	0.000	MJSD	0	206,250	12/01/2019	12/31/2020
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						77,249,076	XXX	90,149,836	78,300,809	76,121,060	0	(98,000)	0	2,016	XXX	XXX	XXX	1,173,907	5,091,086	XXX	XXX
26156F-AA-1	DRESDNER FNDG TRUST I BONDS 144A	LS	D	2	3FE	8,594,289	134.6600	26,729,603	19,849,000	9,385,526	0	227,827	0	0	8.151	20.036	JD	4,494	1,618,090	01/16/2007	06/30/2031
40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED		D	2	2FE	30,754,380	164.6800	49,781,035	30,228,000	30,754,380	0	0	0	0	10.176	10.002	JD	8,544	3,076,001	04/01/2016	12/31/2020
654579-AA-9	NIPPON LIFE INS CORP FRGN FLOATER		D	2	1FE	64,900,000	105.8300	68,685,047	64,900,000	64,900,000	0	0	0	0	5.000	5.000	AO	658,014	3,245,000	10/11/2012	10/18/2042
654579-AD-3	NIPPON LIFE INS CORP FOREIGN		D	2	1FE	87,105,000	109.2900	95,194,941	87,105,000	87,105,000	0	0	0	0	5.100	5.100	AO	925,491	4,442,355	10/09/2014	10/16/2044
654579-AE-1	NIPPON LIFE INS CORP FRGN FLOATER		D	2	1FE	39,200,000	108.2700	42,442,978	39,200,000	39,200,000	0	0	0	0	4.700	4.700	JJ	823,962	1,842,400	01/13/2016	01/20/2046
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						230,553,669	XXX	282,833,604	241,282,000	231,344,906	0	227,827	0	0	XXX	XXX	XXX	2,420,505	14,223,846	XXX	XXX
4899999. Total - Hybrid Securities						307,802,745	XXX	372,983,440	319,582,809	307,465,966	0	129,827	0	2,016	XXX	XXX	XXX	3,594,412	19,314,932	XXX	XXX
40637#-AB-9	Halsey Street Investment, LLC Sr Note Bu			4	1	1,368,423	129.6000	1,773,528	1,368,423	1,368,423	0	0	0	0	11.312	11.290	MON	430	154,801	04/21/2006	09/30/2025
40637#-AC-7	Halsey Street Investment, LLC Sr Note Ae			4	1	17,214,610	118.6900	20,432,667	17,214,610	17,214,610	0	0	0	0	10.306	10.519	MON	147,841	1,774,088	08/01/2016	12/01/2026
40637#-AF-0	Halsey Street Investment, LLC Sr Note Wh			4	1	1,656,273	173.5500	2,874,529	1,656,273	1,656,273	0	0	0	0	14.854	14.370	DEC	683	246,018	11/21/2007	12/31/2027
40637#-AH-6	Halsey Street Investment, LLC ZeroCoupSN			4	1	6,710,457	79.3700	20,408,583	25,714,522	15,071,129	0	973,969	0	0	0.000	6.794	DEC	0	0	11/21/2007	12/31/2027
40637#-AJ-2	Halsey Street Investment, LLC Prom-NT Sc			4	1	2,116,923	107.6700	2,279,325	2,116,923	2,116,923	0	0	0	0	7.701	7.563	APR	109,136	163,024	03/17/2008	04/30/2028
74408#-AB-5	Pru Ann Life Assurance Corp Note				1	234,177,216	101.5000	237,700,796	234,177,216	234,177,216	0	0	0	0	3.637	3.637	JD	378,534	8,517,025	04/20/2016	12/15/2020
74408#-AD-1	Pru Ann Life Assurance Corp Note				1	121,772,152	108.5300	132,164,121	121,772,152	121,772,152	0	0	0	0	4.385	4.385	JD	237,320	5,339,709	04/20/2016	12/15/2023
74408#-AE-9	Pru Ann Life Assurance Corp Senior Note				1	177,974,683	107.7600	191,783,623	177,974,683	177,974,683	0	0	0	0	3.953	3.953	JD	214,969	7,035,339	04/20/2016	06/20/2024
74408#-AG-4	Pru Ann Life Assurance Corp Senior Note				1	93,670,886	102.3500	95,871,314	93,670,886	93,670,886	0	0	0	0	3.470	3.470	JD	99,317	3,250,380	04/20/2016	06/20/2021
744355-B#-4	Prudential Realty Secs Senior Note				2	35,000,000	99.6700	34,884,631	35,000,000	35,000,000	0	0	0	0	1.930	6.270	AO	114,460	675,500	02/02/2001	04/30/2021
744355-C#-3	Prudential Realty Secs Senior Note				2	25,000,000	100.0300	25,007,219	25,000,000	25,000,000	0	0	0	0	2.290	2.290	AO	97,007	572,500	04/30/2015	04/30/2020
744355-C*-7	Prudential Realty Secs Senior Note				2	139,000,000	101.4700	141,046,486	139,000,000	139,000,000	0	0	0	0	2.890	0.880	AO	680,675	4,017,100	04/30/2013	04/30/2022
744355-C@-5	Prudential Realty Secs Senior Note				2	15,000,000	103.1500	15,472,480	15,000,000	15,000,000	0	0	0	0	3.100	2.140	AO	78,792	352,475	04/30/2014	04/30/2024
744355-D#-2	Prudential Realty Secs Senior Note				2	12,800,000	99.9700	12,795,884	12,800,000	12,800,000	0	0	0	0	2.170	6.310	JD	772	277,760	11/01/1999	06/30/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744355-D*-6	Prudential Realty Secs Senior Note				2	35,000,000	103.1500	36,102,453	35,000,000	35,000,000	0	0	0	0	3.100	2.140	AO	183,847	822,442	04/30/2014	04/30/2024
744355-D@-4	Prudential Realty Secs Senior Note				2	45,000,000	99.6700	44,851,668	45,000,000	45,000,000	0	0	0	0	1.930	6.260	AO	147,163	868,500	11/01/1999	04/30/2021
744355-E#-1	Prudential Realty Secs Senior Note				2	5,000,000	100.1200	5,006,246	5,000,000	5,000,000	0	0	0	0	2.480	2.480	JD	344	124,000	06/30/2015	06/30/2020
744355-E*-5	Prudential Realty Secs Senior Note				2	60,311,070	100.9900	60,905,858	60,311,070	60,311,070	0	0	0	0	2.650	1.330	JD	4,440	1,598,243	06/28/2013	06/30/2022
744355-E@-3	Prudential Realty Secs Senior Note				2	5,000,000	101.4000	5,069,738	5,000,000	5,000,000	0	0	0	0	2.660	2.250	JD	369	127,438	06/30/2014	06/30/2024
744355-F#-0	Prudential Realty Secs Senior Note				2	34,793,983	99.8600	34,952,668	34,999,999	34,947,629	0	64,664	0	0	2.020	4.529	AO	149,256	707,000	08/01/2017	10/15/2020
744355-F*-4	Prudential Realty Secs Senior Note				2	10,000,000	100.1200	10,012,493	10,000,000	10,000,000	0	0	0	0	2.480	2.480	JD	689	248,000	06/30/2015	06/30/2020
744355-F@-2	Prudential Realty Secs Senior Note				2	64,987,999	104.8600	68,158,394	65,000,000	64,991,894	0	1,656	0	0	3.660	2.113	AO	502,233	2,379,000	08/01/2017	10/15/2023
744355-G#-9	Prudential Realty Secs Senior Note				2	95,125,435	104.8600	99,766,064	95,143,001	95,131,135	0	2,425	0	0	3.660	2.113	AO	735,138	3,482,234	08/01/2017	10/15/2023
744355-G*-3	Prudential Realty Secs Senior Note				2	35,121,701	99.7800	34,922,569	34,999,999	35,082,898	0	38,851	0	0	2.290	4.488	AO	169,206	917,000	08/01/2017	10/15/2024
744355-G@-1	Prudential Realty Secs Senior Note				2	35,121,701	99.7800	34,922,569	34,999,999	35,082,902	0	38,865	0	0	2.290	2.567	AO	169,206	917,000	08/01/2017	10/15/2024
744355-H#-8	Prudential Realty Secs Senior Note				2	59,988,923	104.8600	62,915,441	60,000,000	59,992,517	0	1,529	0	0	3.660	2.113	AO	463,600	2,196,000	08/01/2017	10/15/2023
744355-H*-2	Prudential Realty Secs Senior Note				2	26,183,466	99.8600	26,148,058	26,183,466	26,183,466	0	0	0	0	2.020	6.380	AO	111,658	528,906	02/10/1999	10/15/2020
744355-H@-0	Prudential Realty Secs Senior Note				2	23,565,119	99.8600	23,533,251	23,565,119	23,565,119	0	0	0	0	2.020	5.100	AO	100,492	476,015	02/10/1999	10/15/2020
744355-J*-0	Prudential Realty Secs Senior Note				2	20,250,834	101.3400	20,269,100	20,000,000	20,115,411	0	(56,857)	0	0	2.930	2.625	JD	26,044	586,000	08/01/2017	12/15/2021
744355-J@-8	Prudential Realty Secs Senior Note				2	34,000,000	101.3400	34,457,469	34,000,000	34,000,000	0	0	0	0	2.930	6.450	JD	44,276	996,200	06/17/1999	12/15/2021
744355-K#-4	Prudential Realty Secs Senior Note				2Z	21,085,420	99.9200	20,983,260	21,000,000	21,058,677	0	23,946	0	0	2.330	2.420	JD	21,747	520,800	08/01/2017	12/15/2024
744355-K*-8	Prudential Realty Secs Senior Note				2Z	40,162,704	99.9200	39,968,115	40,000,000	40,111,766	0	45,611	0	0	2.330	2.420	JD	41,422	992,000	08/01/2017	12/15/2024
744355-K@-6	Prudential Realty Secs Senior Note				2	40,501,668	101.3400	40,538,199	40,000,000	40,230,822	0	(113,714)	0	0	2.930	2.625	JD	52,089	1,172,000	08/01/2017	12/15/2021
744355-L#-3	Prudential Realty Secs Senior Note				2	9,962,189	99.9700	9,996,785	10,000,000	9,985,104	0	9,640	0	0	2.170	5.231	JD	603	217,000	08/01/2017	06/30/2021
744355-L*-7	Prudential Realty Secs Senior Note				2	34,013,661	100.2200	34,075,668	34,000,000	34,003,115	0	(4,432)	0	0	2.530	4.776	MS	253,281	860,200	08/01/2017	09/15/2020
744355-L@-5	Prudential Realty Secs Senior Note				2	15,004,984	100.0100	15,001,568	15,000,000	15,003,335	0	1,917	0	0	2.330	4.833	JJ	132,231	199,500	08/01/2017	07/15/2024
000000-00-0	Prudential Realty Secs Senior Note				2Z	24,995,463	99.8600	25,273,980	25,308,205	25,228,704	0	98,164	0	0	2.020	2.423	AO	107,925	511,226	08/01/2017	10/15/2020
000000-00-0	Prudential Realty Secs Senior Note				2Z	19,696,765	99.8600	19,916,240	19,943,210	19,880,562	0	77,354	0	0	2.020	2.423	AO	85,047	402,853	08/01/2017	10/15/2020
744560-AP-7	Prudential Intl Ins Hldgs Ltd Senior Not				1	185,000,000	110.3500	204,145,416	185,000,000	185,000,000	0	0	0	0	4.432	4.432	FA	3,188,578	8,199,200	02/11/2016	02/11/2026
744560-AR-3	Prudential Intl Ins Hldgs Ltd Senior Not				1	100,000,000	104.2800	104,274,781	100,000,000	100,000,000	0	0	0	0	3.356	3.356	MS	867,044	3,356,300	09/28/2017	09/28/2027
744670-AB-5	Pru Ann Life Assurance Corp Note				1	26,000,000	101.1000	26,286,369	26,000,000	26,000,000	0	0	0	0	2.594	2.594	JD	5,620	674,440	06/28/2016	06/28/2021
P7921#-AA-8	Prudential Chile II Spa Promissory Note		B		1	224,046,326	120.7600	245,263,997	203,100,229	203,100,229	0	0	0	(16,959,076)	6.509	6.509	MS	4,186,268	14,469,429	03/07/2016	03/07/2026
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						2,213,381,034	XXX	2,322,213,603	2,211,019,985	2,200,828,650	0	1,203,588	0	(16,959,076)	XXX	XXX	XXX	13,909,752	80,924,645	XXX	XXX
83083*-AA-4	Skyline (Nwk NJ) CTL Pass-Thru Credit-Te			4	1	472,525,204	115.9000	547,681,286	472,525,204	472,525,204	0	0	0	0	5.140	5.195	MON	1,079,458	24,287,795	03/16/2015	03/15/2040
5199999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities						472,525,204	XXX	547,681,286	472,525,204	472,525,204	0	0	0	0	XXX	XXX	XXX	1,079,458	24,287,795	XXX	XXX
220405-A*-5	JPM CORSAIR AMAZON ASSET BACKED			4	1FE	15,276,610	99.4000	15,623,809	15,718,294	15,602,548	0	238,605	0	0	0.000	3.553	MON	0	0	11/08/2018	09/01/2020
5299999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						15,276,610	XXX	15,623,809	15,718,294	15,602,548	0	238,605	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						2,701,182,848	XXX	2,885,518,698	2,699,263,483	2,688,956,402	0	1,442,193	0	(16,959,076)	XXX	XXX	XXX	14,989,210	105,212,440	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
G7547#-AA-2	Revolution Beauty Holdings Ltd Senior Se		B	4	4IF	13,531,936	101.1700	14,117,048	13,953,789	13,953,789	0	0	0	538,771	7.000	6.963	FMAN	109,719	938,288	11/21/2018	11/21/2023
6399999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						13,531,936	XXX	14,117,048	13,953,789	13,953,789	0	0	0	538,771	XXX	XXX	XXX	109,719	938,288	XXX	XXX
00220*-AA-2	ASC Leasing VIII, Inc. Senior Secured			4	4YE	4,270,139	100.9400	4,310,278	4,270,139	4,270,139	0	0	0	0	1.521	5.981	FMAN	699	277,288	11/25/2015	11/25/2020
00452@-AB-7	AM LLC Senior Secured Term Loan			4	4YE	6,424,000	98.2700	6,312,865	6,424,000	6,424,000	0	0	0	0	1.389	7.026	JAJO	2,477	474,897	04/30/2018	04/30/2023
00857@-AD-4	Peaker Power Holdings, LLC Senior Secure			4	4	7,317,997	101.2300	7,408,008	7,317,997	7,317,997	0	0	0	0	12.682	6.742	MJSD	96,553	526,884	12/28/2017	09/30/2024
00860*-AA-7	Agilon Energy Holdings II, LLC Senior Se			4	4	21,485,500	87.1300	18,720,316	21,485,500	21,485,500	0	0	0	0	12.653	6.259	FMAN	335,176	1,003,555	03/05/2019	12/02/2024
00860*-AB-5	Agilon Energy Holdings II, LLC Senior Se			4	4	400,000	88.2700	353,080	400,000	400,000	0	0	0	0	37.960	6.248	MON	6,240	13,355	03/20/2019	11/30/2024
08516*-AC-4	Berlin Station LLC Term			4	4PL	4,512,771	68.3300	4,591,563	6,720,000	4,512,771	0	0	2,207,229	0	19.558	65.232	MJSD	0	342,406	10/31/2013	09/30/2022
19770#-AC-8	Columbia Holdings Inc. Senior Secured Te			4	4	6,626,953	97.0300	6,430,133	6,626,953	6,626,953	0	0	0	0	4.354	6.985	FMAN	41,968	411,983	02/01/2019	02/01/2025
000000-00-0	HCA INC BK LN			2	2Z	1,409,764	100.4900	1,413,562	1,406,725	1,409,764	0	0	0	0	1.866	1.518	MJSD	139	801	11/20/2019	03/18/2026
50077#-AB-5	Krayn Wind LLC Term			4	5FE	1,110,468	83.6100	1,360,415	1,627,064	1,110,468	0	0	0	0	0.363	0.000	MJSD	0	0	12/22/2010	12/31/2020
68271@-AA-5	One Energy Enterprises LLC Revolver			4	5GI	4,225,540	20.9800	4,214,943	20,086,245	4,225,540	0	0	15,860,704	0	0.414	117.183	MON	0	0	12/09/2019	12/30/2021
73935@-AB-1	The Power-Sonic Corporation Senior Secur			4	5IF	9,500,000	98.0500	9,314,750	9,500,000	9,500,000	0	0	0	0	4.576	6.657	MON	11,931	427,315	11/25/2019	11/21/2022
75526@-AD-7	RE Victor Phelan Solar One LLC Senior Se			4	3PL	1,135,588	100.2100	1,137,973	1,135,588	1,135,588	0	0	0	0	1.402	4.544	FMAN	140	57,047	12/20/2013	06/30/2023
G1949*-AA-3	Castlegate 740 Limited Sr. Secured Note		B	4	4YE	8,686,604	92.1400	9,884,339	10,727,655	9,338,293	0	0	3,760,634	2,785,478	9.000	17.265	MJSD	79,355	870,702	09/01/2015	09/02/2021
G3718#-AD-8	The Gap Partnership Bidco Ltd Senior Sec		B	4	3IF	14,614,102	101.4100	15,428,993	15,214,469	15,214,469	0	0	0	600,367	4.601	4.865	JAJO	128,772	191,702	07/25/2019	07/25/2024
G6135#-AB-0	Milson Bidco Limited Term Loan A		B	4	5GI	10,631,543	89.0500	10,171,851	11,422,657	11,422,657	0	0	0	441,041	9.125	9.102	FMAN	114,227	906,132	11/22/2016	11/22/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
000000-00-0	Premier Oil UK Limited Senior Secured Te		D	4	4Z	2,286,925	94.0000	3,525,000	3,750,000	2,915,313	0	441,967	0	0	5.832	26.715	FMAN	17,976	275,002	04/30/2018	05/31/2021
G7256*-AA-7	Principle Global Ltd Senior Secured Term		B	4	4	19,031,236	98.0400	19,910,373	20,308,418	20,308,418	0	0	0	784,130	5.750	5.711	MJSD	38,391	1,133,384	06/21/2017	12/20/2022
G9830#-AA-6	YM Group Limited Accordion Term Note		B	4	5IF	1,839,135	92.1400	1,850,368	2,008,238	2,008,238	0	0	0	169,103	9.000	8.976	MJSD	14,855	48,442	08/23/2019	09/02/2021
000000-00-0	Altamira Technologies Corp Senior Secure			4	4Z	7,338,844	96.2400	7,062,903	7,338,844	7,338,844	0	0	0	0	7.389	8.034	JAJO	100,812	167,161	07/24/2019	07/24/2025
03880#-AA-5	ArcaTech Systems, LLC Senior Secured Ter			4	5YE	14,269,310	100.7400	14,374,903	14,269,310	14,269,310	0	0	0	0	8.012	7.978	MJSD	40,720	1,230,049	12/18/2014	12/19/2020
04341#-AA-4	Asante Energy LLC Mezzanine Debt Facilit			4	4Z	13	0.0000	0	1,917,215	13	0	0	43,910	0	26.483	3,641.550	MJSD	0	0	01/05/2016	12/31/2020
14081*-AC-7	Carbon California Company, LLC Senior Se			4	4	21,523,333	95.8000	20,619,353	21,523,333	21,523,333	0	0	0	0	3.374	7.133	MON	4,152	1,651,434	12/10/2019	02/15/2022
20714@-AB-9	Conex International LLC Term A			4	6Z	3	0.0000	0	8,163,174	0	0	0	0	0	0.000	8,888.000	FMAN	0	0	08/08/2008	12/31/2020
20714@-AC-7	Conex International LLC Revolver			4	6Z	1	0.0000	0	269,130	0	0	0	0	0	0.000	8,888.000	MON	0	0	03/24/2009	12/31/2020
000000-00-0	Crowley Holdings, Inc. Senior Secured			4	3Z	6,259,824	101.2800	6,339,950	6,259,824	6,259,824	0	0	0	0	5.260	9.060	MON	10,824	161,981	06/25/2019	06/20/2024
26972@-AA-5	Eagle Op Corp/Stagnito Hldgs Term A			4	6YE	7,620,687	93.2300	7,104,857	7,620,687	7,104,857	831,537	0	0	0	1.826	7.942	FMAN	3,304	672,557	02/16/2016	02/16/2021
26972@-AB-3	Eagle Op Corp/Stagnito Hldgs Revolver			4	6YE	3,522,680	92.8600	3,271,058	3,522,680	3,271,058	326,701	0	0	0	2.808	8.035	MON	1,527	349,911	11/14/2017	02/16/2021
26972@-AC-1	Eagle Op Corp/Stagnito Hldgs Term B			4	6YE	1,886,669	93.3000	1,760,204	1,886,669	1,760,204	208,345	0	0	0	1.438	8.363	FMAN	36,816	133,900	04/08/2016	02/16/2021
40475#-AA-6	HDC/HW Intermediate Holdings Senior Secu			4	4IF	7,915,028	101.0300	7,996,553	7,915,028	7,915,028	0	0	0	0	5.589	9.580	MJSD	2,078	799,292	12/21/2018	12/21/2023
44860#-AF-0	Hybrid Design Associates LLC Senior Secu			4	5	3,695,892	101.2700	4,956,959	4,894,796	4,316,303	0	260,998	0	0	0.776	16.889	JAJO	2,394	458,781	03/24/2017	01/07/2022
44860#-AG-8	Hybrid Design Associates LLC Senior Secu			4	5	4,622,862	101.2700	4,681,573	4,622,862	4,622,862	0	0	0	0	2.422	11.001	MON	1,362	492,003	03/27/2019	01/07/2022
000000-00-0	JVMC Holdings Corp. Senior Secured Term			4	4Z	23,963,447	101.1900	24,248,612	23,963,447	23,963,447	0	0	0	0	2.506	8.422	FMAN	5,524	1,775,879	02/28/2019	02/28/2024
50012L-A*-5	Kodiak Gas Services, LLC Senior Secured			4	4YE	52,376,575	97.0200	50,815,753	52,376,575	52,376,575	0	0	0	0	4.660	4.834	MON	179,879	993,561	12/30/2019	06/05/2024
55338*-AB-3	M-Co Merger Sub, LLC Senior Secured Revo			4	5	337,500	99.6300	336,251	337,500	337,500	0	0	0	0	8.977	9.227	MON	83	20,366	05/21/2019	03/31/2022
55338*-AC-1	M-Co Merger Sub, LLC Senior Secured Term			4	5	2,608,738	99.6300	2,599,085	2,608,738	2,608,738	0	0	0	0	7.295	7.262	MJSD	521	205,704	04/06/2017	03/31/2022
000000-00-0	NIELSEN FINANCE LLC NIELSEN FIN LLC			4	3FE	3,199,467	100.2600	3,200,712	3,192,380	3,195,459	0	(477)	0	0	1.063	3.689	JAJO	7,567	30,742	04/13/2017	10/04/2023
65446#-AA-9	Nine Point Energy, LLC Senior Secured Te			4	3IF	22,201,754	101.0300	22,430,432	22,201,754	22,201,754	0	0	0	0	6.178	7.314	MJSD	89,246	883,700	06/07/2019	06/07/2024
65446#-AB-7	Nine Point Energy, LLC Senior Secured Re			4	3	0	0.0000	0	0	0	0	0	0	0	5.117	0.000	MON	0	3,278	12/01/2019	06/07/2024
65446#-AC-5	Nine Point Energy, LLC Senior Secured Te			4	3IF	2,757,000	101.0300	2,785,397	2,757,000	2,757,000	0	0	0	0	6.005	7.597	MJSD	10,419	77,860	08/08/2019	06/07/2024
69889#-AA-5	PaR Systems Group, Inc. Senior Secured T			4	4YE	4,560,000	98.6400	4,497,984	4,560,000	4,560,000	0	0	0	0	1.077	6.693	JAJO	25,299	339,435	10/31/2017	10/31/2022
78414*-AC-0	SCMC Intermediate Holdings LLC Revolver			4	5	733,600	100.7400	739,029	733,600	733,600	0	0	0	0	38.707	7.901	MON	13,884	39,325	09/25/2019	12/31/2020
78414*-AD-8	SCMC Intermediate Holdings LLC Term Loan			4	5	3,969,000	100.7400	3,998,371	3,969,000	3,969,000	0	0	0	0	7.524	7.489	MJSD	818	332,686	12/31/2015	12/31/2020
000000-00-0	S4T Holdings Corp. Sr. Secured Revolver			4	4Z	21,000,000	101.3400	21,281,400	21,000,000	21,000,000	0	0	0	0	16.034	8.242	MON	61,910	144,202	12/31/2019	10/15/2024
000000-00-0	S4T Holdings Corp. Senior Secured Term L			4	4Z	12,964,300	101.3400	13,138,022	12,964,300	12,964,300	0	0	0	0	52.728	8.082	MJSD	224,739	0	10/15/2019	10/15/2024
78417@-AB-7	S4T Holdings Corp. Senior Secured Term L			4	5	0	0.0000	0	0	0	0	0	0	0	182.500	0.000	JAJO	0	16	12/01/2019	04/16/2020
78417@-AC-5	S4T Holdings Corp. Senior Secured Revolv			4	5	0	0.0000	0	0	0	0	0	0	0	96.648	0.000	MON	0	9,569	12/01/2019	04/16/2020
79400G-A*-7	Salary.com, Inc. Senior Secured Note			4	5YE	3,062,500	100.7400	3,085,163	3,062,500	3,062,500	0	0	0	0	9.227	9.206	MJSD	776	288,169	07/20/2018	12/31/2020
83438@-AA-4	Soltage, LLC Senior Secured Term Loan			4	4IF	8,980,151	98.0200	8,802,344	8,980,151	8,980,151	0	0	0	0	2.816	7.021	MJSD	1,732	370,803	06/10/2019	12/10/2023
83438@-AB-2	Soltage, LLC Senior Secured Revolver			4	4IF	2,962,916	98.0200	2,904,251	2,962,916	2,962,916	0	0	0	0	2.511	7.081	MON	572	97,865	12/31/2019	12/10/2023
90290N-A*-0	USA Compression Partners, LP Senior Secu			4	3	6,542,553	97.8000	6,398,617	6,542,553	6,542,553	0	0	0	0	3.768	4.316	MON	18,752	237,429	11/06/2019	04/02/2023
90376#-AA-1	USS Group LP Senior Secured Revolver A			4	4Z	1,600,579	96.6000	1,546,159	1,600,579	1,600,579	0	0	0	0	5.700	5.401	MON	4,641	10,900	12/30/2019	05/01/2024
90376#-AB-9	USS Group LP Senior Secured Revolver			4	4IF	9,549,995	96.6000	9,225,295	9,549,995	9,549,995	0	0	0	0	5.263	5.370	MON	42,690	313,925	09/19/2019	05/01/2024
90376#-AC-7	USS Group LP Senior Secured Note				4IF	5,699,995	100.4600	5,726,455	5,699,995	5,699,995	0	0	0	0	5.750	5.750	MON	28,223	213,948	04/10/2019	05/01/2024
000000-00-0	Venture Metals, LLC Senior Secure Term L			4	4Z	10,319,375	95.6900	9,874,610	10,319,375	10,319,375	0	0	0	0	6.534	6.496	MJSD	1,847	229,413	08/30/2019	07/01/2024
93382#-AB-5	Wapiti Raton, LLC Senior Secured Revolve			4	4Z	20,917,853	98.9500	20,698,216	20,917,853	20,917,853	0	0	0	0	23.212	6.620	MON	163,557	974,325	11/18/2019	03/29/2024
000000-00-0	Whisps Acquistion Corp. Senior Secured T			4	4Z	14,111,250	94.6800	13,360,532	14,111,250	14,111,250	0	0	0	0	1.282	8.054	JAJO	3,116	798,991	05/01/2019	04/18/2025
000000-00-0	Worldwide Machinery Senior Secured Revol			4	3Z	6,595,830	100.5500	6,632,107	6,595,830	6,595,830	0	0	0	0	2.910	5.358	MON	30,096	329,251	12/11/2019	12/21/2023
98159*-AB-9	Worldwide Machinery Revolver B			4	4	0	0.0000	0	0	0	0	0	0	0	40.491	0.000	MON	0	13,527	12/01/2019	12/31/2020
C0065#-AD-7	Acquisition Oil Corporation Senior Secur		A	4	5	20,000,000	98.3100	19,662,000	20,000,000	20,000,000	0	0	0	0	9.816	7.047	MON	215,200	1,041,168	11/07/2019	03/29/2022
C7467#-AC-8	Prairie Providt Res Canada Ltd Senior Se		A	4	4	12,266,077	100.6000	12,339,673	12,266,077	12,266,077	0	0	0	0	8.004	7.073	MON	9,545	790,118	04/03/2019	04/30/2021
C7467#-AD-6	Prairie Providt Res Canada Ltd Senior Se		A	4	4	13,332,692	100.6000	13,973,813	13,890,470	13,890,470	0	0	0	557,778	22.386	6.960	MON	84,880	465,693	05/31/2019	04/30/2021
D3761#-AA-3	Jahn Gmbh Senior Secured Note		B	4	4IF	3,875,297	96.7500	3,692,464	3,816,500	3,816,500	0	0	0	(61,479)	5.576	5.541	MJSD	7,580	202,247	03/27/2019	12/19/2025
G4214*-AA-5	HH Global Group Limited Senior Secured T		B	4	4Z	13,290,246	97.3500	13,348,736	13,712,106	13,712,106	0	0	0	421,860	5.595	5.740	MJSD	49,683	485,893	06/17/2019	09/08/2023
G4214*-AA-5	HH Global Group Limited Senior Secured T		B	4	4YE	7,035,737	97.3500	6,958,814	7,148,242	7,148,242	0	0	0	276,001	5.595	5.715	MJSD	25,900	396,007	09/07/2017	09/08/2023
G4214*-AB-3	HH Global Group Limited Senior Secured T		D	4	4Z	4,881,250	97.3500	4,751,897	4,881,250	4,881,250	0	0	0	0	6.364	6.620	MJSD	19,792	351,851	09/07/2017	09/08/2023
G4236*-AA-9	HWS 3 Limited Senior Secured Term Loan A		B	4	4IF	27,922,447	96.8000	25,418,168	26,258,438	26,258,438	0	0	0	1,013,866	4.012	5.717	JAJO	194,420	1,445,251	04/20/2018	04/20/2024
000000-00-0	Independent Builders Merchants Sr. Secur		B	4	4Z	5,607,287	97.1500	5,857,113	6,028,937	6,028,937	0	0	0	421,650	5.790	5.751	MJSD	11,476	68,268	10/07/2019	06/13/2025
G5338#-AA-9	LCIH Hobart / Helicopter Ltd Senior Secu		D	4	4YE	6,848,252	100.1500	6,858,524	6,848,252	6,848,252	0	0	0	0	3.360	5.484	MJSD	1,036	413,457	12/22/2017	12/22/2022
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu		D	4	4YE	6,679,210	99.8000	6,731,775	6,745,265	6,689,166	0	16,781	0	0	3.283	5.831	MJSD	997	398,690	06/26/2018	12/22/2022
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu		D	4	4YE	1,563,387	99.8000	1,564,317	1,563,387	1,563,387	0	0	0	0	3.091	5.682	MJSD	235	93,919	06/27/2018	12/20/2022
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu		D	4	4	1,563,387	99.8000	1,564,317	1,563,387	1,563,387	0	0	0	0	3.091	4.436	MJSD	235	93,919	06/27/2018	12/20/2022
G6916#-AA-7	Parker Bldg Supplies LTD Senior Secured		B	4	4IF	2,603,349	97.1500	2,609,624	2,686,180	2,686,180	0	0	0	82,831	3.541	5.741	MON	2,100	12,880	11/26/2019	06/13/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G6916#-AB-5	Parker Bldg Supplies LTD Senior Secured		B	4	4IF	9,773,106	97.1500	9,963,526	10,255,817	10,255,817	0	0	0	482,711	4.386	5.839	MJSD	19,522	266,402	07/16/2019	06/13/2025
G7547#-AB-0	Revolution Beauty Holdings Ltd Senior Se		D	4	4IF	6,757,500	101.1700	6,836,563	6,757,500	6,757,500	0	0	0	0	8.004	7.971	FMAN	60,757	581,602	11/21/2018	11/21/2023
G7547#-AC-8	Revolution Beauty Holdings Ltd Senior Se		B	4	4Z	7,596,387	101.1700	7,951,154	7,859,201	7,859,201	0	0	0	262,814	11.667	7.328	FMAN	116,058	0	10/16/2019	11/21/2023
G8286#-AA-5	Hamsard 3429 Limited Term Loan A		B	4	5IF	20,114,511	99.0100	21,100,928	21,311,916	21,311,916	0	0	0	822,876	11.774	5.731	MJSD	100,721	1,183,159	12/06/2017	03/24/2023
G87590-AA-5	Tensator Holdings Ltd Senior Secured Ter		D	4	4IF	3,115,192	99.4500	3,465,981	3,485,149	3,359,668	0	72,440	0	0	8.227	0.000	MJSD	13,001	316,461	06/15/2012	06/15/2021
G87590-AB-3	Tensator Holdings Ltd Senior Secured Ter		B	4	4IF	2,848,587	99.4500	3,175,294	3,192,855	2,966,379	0	138,991	0	(66,857)	7.841	0.000	MJSD	11,352	257,022	06/15/2012	06/15/2021
G87590-AC-1	Tensator Holdings Ltd Senior Secured Ter		B	4	4IF	2,679,717	99.4500	2,611,647	2,626,090	2,508,612	0	79,020	0	82,527	7.733	0.000	MJSD	9,209	203,873	06/15/2012	06/15/2021
G87590-AD-9	Tensator Holdings Ltd Senior Secured Rev		D	4	4Z	530,226	99.4500	527,310	530,226	530,226	0	0	0	0	37.284	9.429	MON	9,749	10,364	09/11/2019	06/15/2021
G87590-AD-9	Tensator Holdings Ltd Senior Secured Rev		D	4	4IF	1,300,000	99.4500	1,292,850	1,300,000	1,300,000	0	0	0	0	15.826	8.729	MON	19,300	118,725	11/30/2018	06/15/2021
T7000*-AA-2	Italian Entment Network S.p.A. Senior Se		B	4	4YE	14,618,400	96.2400	12,963,528	13,470,000	13,470,000	0	0	0	(247,800)	4.755	4.778	JAJO	115,524	713,846	04/27/2018	04/27/2023
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						641,980,033	XXX	638,051,936	679,839,736	646,689,825	1,366,583	1,009,720	21,872,477	8,828,897	XXX	XXX	XXX	3,107,051	31,723,648	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						655,511,969	XXX	652,168,984	693,793,525	660,643,614	1,366,583	1,009,720	21,872,477	9,367,668	XXX	XXX	XXX	3,216,770	32,661,936	XXX	XXX
7699999. Total - Issuer Obligations						65,700,963,807	XXX	73,502,631,408	68,526,212,435	66,336,399,867	3,835,191	86,215,482	38,381,491	71,920,203	XXX	XXX	XXX	608,188,020	2,436,540,968	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						1,569,357,350	XXX	1,706,769,856	1,664,006,176	1,572,452,818	0	(790,537)	51,651	0	XXX	XXX	XXX	4,574,097	50,077,000	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						7,452,488,760	XXX	7,816,028,112	7,386,420,350	7,432,565,333	0	(4,769,238)	0	9,110	XXX	XXX	XXX	19,557,236	260,829,717	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						14,243,173,639	XXX	14,901,942,621	14,246,693,091	14,270,248,911	(12,673)	1,968,500	0	1,281,693	XXX	XXX	XXX	105,559,778	491,759,586	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						655,511,969	XXX	652,168,984	693,793,525	660,643,614	1,366,583	1,009,720	21,872,477	9,367,668	XXX	XXX	XXX	3,216,770	32,661,936	XXX	XXX
8399999 - Total Bonds						89,621,495,525	XXX	98,579,540,981	92,517,125,577	90,272,310,543	5,189,101	83,633,927	60,305,619	82,578,674	XXX	XXX	XXX	741,095,901	3,271,869,207	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation and Admini-strative Symbol	Date Acquired
04367@-12-3	Aseptia, Inc. Series C Preferred Stock			317,124.000	1.00	0.000	1	1.000	1	1	0	0	0	0	0	0	0	0	5Z	12/17/2013
000000-00-0	BridgeEdu, Inc Preferred Equity Series B			2,324,963.640	1.00	0.000	1	1.000	1	2	0	0	0	1,574,999	0	1,749,998	(174,999)	0	6Z	08/09/2018
146875-50-5	Carver Bankcorp, Inc. Series D Preferred			8,519.000	1.00	314.970	2,026,244	237.850	2,026,244	2,683,229	0	0	0	(457,618)	0	0	(457,618)	0	6YE	10/28/2011
18469#-14-4	ClearBridge Engy Mid Op Fd Inc Mandatory			23.000	100,000.00	0.000	2,300,000	103,640.910	2,383,741	2,300,000	0	98,900	0	0	0	0	0	0	1FE	08/07/2015
184692-5#-4	Clearbridge MLP/Midstm Fnd Inc Mandatory			139.000	100,000.00	0.000	13,900,000	103,851.000	14,435,289	13,900,000	0	578,240	0	0	0	0	0	0	1FE	06/11/2015
000000-00-0	Dream Holdings, Inc (dba Aero) Preferred			247,475.000	1.00	2.020	499,998	4.300	1,064,875	499,998	0	0	0	0	0	0	0	0	6Z	06/30/2017
52605@-12-4	LendStreet, Inc Preferred Equity Series			2,605,580.000	1.00	0.000	1	1.000	1	1	0	0	0	1,800,000	0	2,399,999	(599,999)	0	6Z	10/27/2017
000000-00-0	Point Digital Finance, Inc. Preferred St			846,919.000	2.36	2.360	1,999,999	2.360	1,999,999	1,999,999	0	0	0	0	0	0	0	0	6	11/09/2018
000000-00-0	Sokanu Interactive, Inc. Preferred Equit		A	775,639.000	1.00	0.810	625,010	0.870	674,970	625,010	0	0	0	0	0	0	0	0	6	05/22/2018
89148B-5#-4	Tortoise MLP Fund, Inc. Mandatory Redeem			1,000,000.000	25.00	0.000	25,000,000	25.650	25,651,088	25,000,000	261,875	1,047,500	0	0	0	0	0	0	1FE	12/08/2015
89148B-8#-1	Tortoise MLP Fund, Inc. Mandatory Redeem			880,000.000	25.00	0.000	22,000,000	25.970	22,849,133	22,000,000	0	973,848	0	0	0	0	0	0	1FE	10/16/2018
89148H-3#-3	Tortoise Pipeline & Energy Fun Mandatory			640,000.000	25.00	0.000	16,000,000	26.300	16,830,188	16,000,000	182,800	550,431	0	0	0	0	0	0	1FE	12/13/2018
G1797#-AC-8	Camira Hldgs Ltd Loan Notes (Preferred E		B	3,685,827.360	1.00	0.860	3,724,211	1.370	5,033,677	3,151,753	72,699	286,842	0	0	535,438	0	535,438	61,590	5YE	04/23/2015
G3718@-AA-6	Gap Partnership Group Ltd Series A-2 Loa		B	4,434,971.790	1.00	0.740	4,421,385	2.980	13,199,762	3,282,974	247,082	290,987	0	0	161,264	0	161,264	226,440	6IF	02/28/2019
G6135#-10-4	Milson Bidco Limited Non-Redeemable Pref		B	466,987.420	1.00	0.000	0	0.000	0	10	0	0	0	0	0	0	0	0	6	11/22/2016
G8879#-AA-8	TimeC 1534 Limited Loan Note (Preferred		B	5,982,845.520	1.00	1.300	7,916,701	1.320	7,916,075	7,787,022	1,981	646,393	0	0	5	487,931	(487,926)	758,884	5	12/30/2019
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							100,413,551	XXX	114,065,044	99,229,999	766,437	4,473,141	0	2,917,381	696,707	4,637,928	(1,023,840)	1,046,914	XXX	XXX
744355-3#-3	PRUDENTIAL REALTY SECURITIES PFD		D	126.000	1.00	0.000	171,259	0.000	0	126,000	0	16,729	0	0	0	0	0	0	2	03/28/2002
8699999. Subtotal - Preferred Stock - Parent, Subsidiaries and Affiliates Perpetual Preferred							171,259	XXX	0	126,000	0	16,729	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							100,584,810	XXX	114,065,044	99,355,999	766,437	4,489,870	0	2,917,381	696,707	4,637,928	(1,023,840)	1,046,914	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
146875-60-4	Carver Bankcorp, Inc. Common Stock			179,933.000	437,417	2.431	437,417	579,237	0	0	0	(98,783)	0	(98,783)	0	10/28/2011	
24688#-10-5	National Dry Clnrs Inc(Delias) Common St			794,376.320	0	0.000	0	0	0	0	0	0	0	0	0	10/02/2001	
25213A-20-6	DEX Media Inc Dex Media			21,737.000	135,856	6.250	135,856	51,625	0	0	0	(78,253)	0	(78,253)	0	07/29/2016	
31339#-11-1	Federal Home Loan Bank of NY Class B Com			302,388.000	30,238,800	100.000	30,238,800	30,238,800	0	314,424	0	0	0	0	0	12/18/2019	
49328K-10-7	KEYCON POWER HOLDINGS LLC COM			1,650.000	478,500	290.000	478,500	409,254	0	0	0	69,246	0	69,246	0	01/08/2019	
000000-00-0	My Strong Home PBC Common Stock			527.000	1	0.002	1	1	0	0	0	0	0	0	0	05/11/2017	
83417Q-10-5	SolarWinds Corp Common Stock			787,280.000	14,604,044	18.550	14,604,044	7,413,841	0	0	0	7,190,203	0	7,190,203	0	10/31/2018	
90353T-10-0	Uber Technologies, Inc. Common Stock			68,305.000	2,031,391	29.740	2,031,391	2,052,565	0	0	0	(21,175)	0	(21,175)	0	12/16/2019	
000000-00-0	Fosun Tourism Group COM		B	13,624,200.000	19,548,571	1.435	19,548,571	27,474,037	0	121,657	0	(633,412)	7,925,466	(8,558,879)	56,322	12/07/2018	
000000-00-0	Gateway Delta Devlpmt Hold Ltd Common Eq		C	1,025,238.090	1,017,585	0.993	1,017,587	1,025,238	0	0	0	98,757	0	98,757	0	04/10/2019	
000000-00-0	Peak Reinsurance Holdings Ltd Common Sto		D	87,594,951.000	126,720,714	1.447	126,720,714	126,720,714	0	0	0	0	0	0	0	04/02/2018	
G1802#-10-7	Camira Group Holdings Ltd Redeemable B O		B	2,121,442.910	9,447,054	4.453	9,447,054	3,191,923	0	0	0	(662,929)	0	(662,929)	108,512	04/23/2015	
G1949*-10-5	Castlegate 740 Limited E Ordinary Shares		B	3,337.000	0	0.000	0	52	0	0	0	(2)	0	(2)	2	09/01/2015	
G37188-10-8	Gap Partnership Group Ltd Class B Ordina		D	193,419.200	658,152	3.403	658,152	28	0	0	0	(927)	0	(927)	0	06/02/2016	
G6135#-11-2	Milson Bidco Limited Mezzanine Common		B	23,031.210	0	0.000	0	10	0	0	0	0	0	0	0	11/22/2016	
000000-00-0	Pioneer Underwriting Holdings Common Equ		B	4,791.040	0	0.000	0	1	0	0	0	(1)	0	(1)	0	10/31/2019	
G7256*-10-9	Principle Global Ltd Redeemable Shares		B	600.000	0	0.000	0	4,555	0	0	0	352,853	522,444	(169,591)	(16,482)	12/20/2016	
G8879B-10-2	TimeC 1535 Ltd Class A Ordinary Shares		B	12,902.170	4,248,261	329.267	4,248,261	181	0	0	0	(264,029)	0	(264,029)	7	02/29/2016	
Y2357S-11-4	Everbright Securities Co Ltd Common Shar		B	13,917,000.040	11,395,372	0.819	11,395,372	12,442,796	0	202,073	0	(3,315,579)	(2,222,927)	(1,092,652)	45,228	08/12/2016	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					220,961,718	XXX	220,961,720	211,604,858	0	638,154	0	2,635,969	6,224,983	(3,589,014)	193,589	XXX	XXX
00771J-53-5	AST Dimensional Global Core			500.000	5,160	10.320	5,160	5,000	0	0	0	160	0	160	0	11/15/2019	
00771J-54-3	AST Western Asset Corporate			500.000	5,055	10.110	5,055	5,000	0	0	0	55	0	55	0	08/16/2019	
00771J-55-0	AST T. Rowe Price Corporate			500.000	5,065	10.130	5,065	5,000	0	0	0	65	0	65	0	08/16/2019	
00771J-56-8	AST Prudential Corporate			500.000	5,090	10.180	5,090	5,000	0	0	0	90	0	90	0	08/16/2019	
00771J-57-6	AST PIMCO Corporate			500.000	5,055	10.110	5,055	5,000	0	0	0	55	0	55	0	08/16/2019	
00771J-58-4	AST BlackRock Corporate			500.000	5,055	10.110	5,055	5,000	0	0	0	55	0	55	0	08/16/2019	
00771J-63-4	AST BOND PORT			497.980	5,816	11.680	5,816	4,980	0	0	0	1,061	0	1,061	0	04/27/2018	
00771J-66-7	AST BOND PORTFOLIO 2027			573.000	6,469	11.290	6,469	5,627	0	0	0	625	0	625	0	04/04/2016	
00771J-69-1	AST NEUBERGER BERMAN LONG-SHORT PO			451.330	5,452	12.080	5,452	4,464	0	0	0	745	0	745	0	07/13/2015	
00771J-70-9	AST FQ ABSOLUTE RETURN CURR PORT			534.590	5,020	9.390	5,020	5,079	0	0	0	(16)	150	(166)	0	04/04/2016	
00771J-80-8	AST FT K2 GLOBAL ABSOLUTE RETURN P			508.980	5,263	10.340	5,263	4,672	0	0	0	300	0	300	0	04/04/2016	
00771J-88-1	AST GS GLOBAL GROWTH ALLOC PORT			494.780	6,788	13.720	6,788	4,997	0	0	0	1,158	0	1,158	0	04/04/2016	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					65,288	XXX	65,288	59,819	0	0	0	4,353	150	4,203	0	XXX	XXX
19417#-10-3	Colico Inc			100.000	2,087,835,642	20,878,356.416	2,087,835,642	852,198,705	0	25,559,593	0	256,486,975	0	256,486,975	0	12/03/2003	
19416#-10-4	Colico II Inc			100.000	518,485,435	5,184,854.355	518,485,435	197,196,986	0	0	0	68,798,946	0	68,798,946	0	05/21/2003	
68568B-10-9	Orchard Street Acres Inc.			100.000	773,039,668	7,730,396.677	773,039,668	433,351,310	0	3,529,029	0	169,115,201	0	169,115,201	0	01/09/2014	
000000-00-0	Pramerica (Hong Kong) Hldngs LTD		D	36,502.000	0	0.000	0	98,525,719	0	0	0	0	0	0	0	07/20/2011	
74408#-10-9	PRUCO Life Insurance Company			250,000.000	1,665,359,134	6,661.437	1,665,359,134	246,100,293	0	146,000,000	0	302,562,976	0	302,562,976	0	12/23/1971	
000000-00-0	Prudential Legacy Insurance Company of New Jersey			5,000,000.000	251,705,417	50.341	251,705,417	282,033,695	0	156,670,862	0	(3,389,857)	0	(3,389,857)	0	04/26/2010	
744355-2#-4	Prudential Realty Securities, Inc.			92.000	567,180,715	6,165,007.776	567,180,715	597,795,889	966	52,978,841	0	(11,722,072)	0	(11,722,072)	0	10/08/1993	
000000-00-0	Prudential Retirement Insurance and Annuity Company			25,000.000	1,178,002,150	47,120.086	1,178,002,150	938,844,469	0	50,000,000	0	95,710,409	0	95,710,409	0	04/01/2004	
000000-00-0	Prudential Arizona Reinsurance Universal			1,000,000.000	0	0.000	0	582,600,000	0	0	0	295,000,000	0	295,000,000	0	01/10/2010	
000000-00-0	Prudential Arizona Reinsurance Term Company			1,000,000.000	0	0.000	0	138,000,000	0	0	0	(115,000,000)	0	(115,000,000)	0	01/01/2010	
000000-00-0	Prudential Arizona Reinsurance Captive Company			1,000,000.000	0	0.000	0	0	0	0	0	(75,000,000)	0	(75,000,000)	0	07/19/2004	
000000-00-0	Prudential Term Reinsurance Co			1,000,000.000	0	0.000	0	50,000,000	0	0	0	0	0	0	0	01/22/2014	
000000-00-0	Dryden Arizona Reinsurance Term Company			1,000,000.000	0	0.000	0	78,375,000	0	0	0	0	0	0	0	08/31/2006	
000000-00-0	Prudential Universal Reinsurance Company			1,000,000.000	0	0.000	0	0	0	0	0	0	0	0	0	07/25/2013	
000000-00-0	Gibraltar Universal Life Reinsurance Company			1,000,000.000	0	0.000	0	115,000,000	0	0	0	(25,000,000)	0	(25,000,000)	0	01/02/2017	
000000-00-0	Prudential Financial Securities Investment Trust Enterprise			46,083,814.000	0	0.000	0	57,039,191	0	0	0	0	0	0	0	10/02/2000	
000000-00-0	The Prudential Assigned Settlement Services Corp			10.000	0	0.000	0	0	0	0	0	0	0	0	0	04/02/1996	
G7613#-10-3	Rock Kensington			1.000	28,801,582	28,801,581.610	28,801,582	39,434,324	0	0	0	(60,166)	0	(60,166)	0	02/15/2015	
L7987#-10-5	ROCK UK II REAL ESTATE SARL (EALING)			12,500.000	20,670,597	1,653.648	20,670,597	33,787,899	0	0	0	238,454	0	238,454	0	01/13/2014	
L7986@-10-8	Rock Oxford SARL			12,500.000	39,973,007	3,197.841	39,973,007	51,047,453	0	0	0	(70,797)	0	(70,797)	0	01/13/2016	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					7,131,053,347	XXX	7,131,053,347	4,791,330,933	966	434,738,325	0	957,670,069	0	957,670,069	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
74440Y-10-8	Prudential High Yield Fund A COM			9,946.820	55,503	5.580	55,503	45,118	0	3,289	0	4,576	0	4,576	0	06/27/2009	1
9499999. Subtotal - Mutual Funds					55,503	XXX	55,503	45,118	0	3,289	0	4,576	0	4,576	0	XXX	XXX
9799999 - Total Common Stocks					7,352,135,856	XXX	7,352,135,858	5,003,040,728	966	435,379,768	0	960,314,967	6,225,133	954,089,834	193,589	XXX	XXX
9899999 - Total Preferred and Common Stocks					7,452,720,666	XXX	7,466,200,902	5,102,396,727	767,403	439,869,638	0	963,232,348	10,863,061	953,065,994	1,240,503	XXX	XXX

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38376M-4W-4	GINNIE MAE II CMO 3.000% 06/20/47		12/01/2019	Interest Capitalization		68,521	68,521	0
38376M-EN-3	GINNIE MAE II CMO 3.000% 02/20/47		12/01/2019	Interest Capitalization		120,507	120,507	0
38378E-PK-3	GOVERNMENT NATIONAL MORTGAGE A CMO		12/01/2019	Interest Capitalization		71,808	71,808	0
38379E-2J-0	GINNIE MAE I CMO 3.000% 09/16/44		12/01/2019	Interest Capitalization		205,255	205,255	0
38379G-VN-4	GINNIE MAE I CMO 3.500% 10/16/44		12/01/2019	Interest Capitalization		51,428	51,428	0
38379H-8G-3	GINNIE MAE II CMO 4.000% 01/20/45		12/01/2019	Interest Capitalization		92,658	92,658	0
38380C-GB-3	GINNIE MAE II CMO 4.000% 01/20/47		12/01/2019	Interest Capitalization		167,767	167,767	0
38380V-LK-5	GINNIE MAE II CMO 3.500% 03/20/48		12/01/2019	Interest Capitalization		29,739	29,739	0
38380W-J4-2	GINNIE MAE II CMO 4.000% 05/20/48		12/01/2019	Interest Capitalization		47,153	47,153	0
38380W-UM-9	GINNIE MAE II CMO 3.000% 04/20/48		12/01/2019	Interest Capitalization		216,339	216,339	0
38380Y-GV-1	GINNIE MAE I CMO 3.500% 08/20/48		12/01/2019	Interest Capitalization		494,836	494,836	0
38380Y-U8-6	GINNIE MAE I CMO 3.500% 09/20/48		12/01/2019	Interest Capitalization		64,643	64,643	0
000000-00-0	US GOVT LOCKHEED US GOVT LOCKHEED		11/29/2019	Direct		12,879,334	12,879,334	0
912803-EZ-2	United States Treasury STRIP		04/29/2019	Various		174,975,678	410,000,000	0
912810-RY-6	UNITED STATES TREASURY TREASURY		11/08/2019	Various		48,252,734	46,150,000	374,238
912810-SE-9	UNITED STATES TREASURY TREASURY		01/31/2019	Merrill Lynch,Pierce,Fenner &		35,750,339	33,290,000	242,088
912810-SF-6	UNITED STATES TREASURY TREASURY		03/01/2019	Toronto Dominion Securities		48,953,125	50,000,000	70,442
912810-SH-2	UNITED STATES TREASURY TREASURY		09/18/2019	Various		14,106,781	11,925,000	106,278
912810-SK-5	UNITED STATES TREASURY TREASURY		11/14/2019	Citigroup Capital Markets Inc		113,575,000	112,000,000	0
912828-5M-8	UNITED STATES TREASURY TREASURY		01/31/2019	RBC Capital Markets		14,902,907	14,290,000	96,221
912828-6C-9	UNITED STATES TREASURY TREASURY		12/19/2019	Various		198,287,255	194,690,000	1,587,104
912828-6G-0	UNITED STATES TREASURY TREASURY		12/05/2019	Nomura Securities Intl		149,081,067	144,695,000	915,772
912828-6T-2	UNITED STATES TREASURY TREASURY		05/22/2019	Mizuho Securities USA, Inc.		99,921,875	100,000,000	51,630
912828-7G-9	UNITED STATES TREASURY TREASURY		10/04/2019	Various		427,865,948	428,000,000	1,690,908
912828-C5-7	UNITED STATES TREASURY TREASURY		04/22/2019	Royal Bank of Scotland		997,422	1,000,000	1,414
912828-TY-6	UNITED STATES TREASURY TREASURY		11/14/2019	Barclays Capital Inc		66,077,344	66,000,000	0
912834-RB-6	UNITED STATES TREASURY STRIP		06/24/2019	Various		74,972,712	157,280,000	0
91840B-AA-9	VA (Rochester NY) Ctl Pass-Thr CTL		09/20/2019	Direct		8,243,459	8,243,459	0
0599999. Subtotal - Bonds - U.S. Governments						1,490,473,634	1,792,073,447	5,136,095
135087-D3-5	CANADIAN GOVERNMENT GOVT FOREIGN	A	09/18/2019	Various		755,431	607,653	2,100
135087-YQ-1	CANADIAN GOVERNMENT GOVT FOREIGN	A	04/12/2019	National Bank Of Canada		150,936	112,553	1,665
13509P-GS-6	CANADIAN HOUSING TRUST DISCOUNT NOTE	A	07/04/2019	Merrill Lynch Bonds Canada		245,572	229,788	384
68321Z-AD-3	ONTARIO POWER GENERATION Corp Foreign	A	09/11/2019	Wood Gundy Inc		45,560	45,560	0
683234-B9-8	ONTARIO (PROVINCE OF) GOVT FOREIGN	A	08/13/2019	Scotia Capital Inc		74,003	52,904	499
68323A-AY-0	ONTARIO (PROVINCE OF) GOVT FOREIGN	A	03/15/2019	Scotia Capital Inc		774,639	701,031	7,193
68323A-CY-8	ONTARIO (PROVINCE OF) DISCOUNT NOTE	A	06/06/2019	Various		1,070,731	1,061,647	6,141
00386S-AL-6	ABU DHABI NATIONAL ENERG GOVT FOREIGN	D	01/23/2019	Citigroup Capital Markets Inc		2,493,725	2,500,000	3,273
00388W-AG-6	ABU DHABI NATIONAL ENERGY CO CORP FOREIG	D	01/23/2019	Citigroup Capital Markets Inc		882,130	850,000	10,590
168863-CE-6	CHILE REPUBLIC OF NT GOVT FOREIGN	D	11/22/2019	Goldman Sachs & Co		1,788,800	1,600,000	26,591
195325-BB-0	REPUBLIC OF COLOMBIA GOVT FOREIGN	D	07/29/2019	Jefferies & Co, Inc		3,927,475	2,474,000	1,426
21987B-AQ-1	CODELCO INC GOVT FOREIGN	D	01/08/2019	Various		5,857,800	6,000,000	86,500
21987B-AS-7	CODELCO INC GOVT FOREIGN	D	01/04/2019	Various		10,319,000	10,000,000	181,250
21987B-AU-2	CODELCO INC GOVT FOREIGN	D	01/04/2019	Jefferies & Co, Inc		1,035,000	1,000,000	8,667
21987B-AW-8	CODELCO INC GOVT FOREIGN	D	01/02/2019	Merrill Lynch,Pierce,Fenner &		957,400	1,000,000	15,406
21987B-AW-8	CODELCO INC GOVT FOREIGN	D	12/26/2019	PGIM, Inc.		12,489,318	12,000,000	176,417
21987B-AX-6	CODELCO INC GOVT FOREIGN	D	01/02/2019	Jefferies & Co, Inc		2,925,000	3,000,000	57,375
21987B-AY-4	CODELCO INC GOVT FOREIGN	D	10/01/2019	Various		8,177,324	8,745,000	1,410
21987B-BA-5	CODELCO INC GOVT FOREIGN	D	09/23/2019	Scotia Capital Markets USA		8,431,917	8,450,000	0
455780-CJ-3	REPUBLIC OF INDONESIA GOVT FOREIGN	D	03/15/2019	Various		916,100	850,000	12,379
59284M-AC-8	MEXICO CITY AIRPORT TRUST GOVT FOREIGN	D	01/31/2019	HSBC Securities (USA) Inc		3,104,500	3,500,000	36,167
698299-BB-9	Republic of Panama GOVT FOREIGN	D	11/19/2019	Merrill Lynch,Pierce,Fenner &		1,341,183	1,185,000	3,822
71568P-AK-5	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG	D	07/10/2019	HSBC Securities (USA) Inc		1,937,146	1,960,000	0
71654Q-CK-6	PETROLEOS MEXICANOS PEMEX CORP FOREIGN	D	01/23/2019	Nomura Securities Intl		5,924,750	6,500,000	157,453
71654Q-CW-0	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	D	09/27/2019	Taxable Exchange		12,810,474	12,394,000	10,590
74727P-AE-1	STATE OF QATAR GOVT FOREIGN	D	02/20/2019	Merrill Lynch,Pierce,Fenner &		1,070,860	700,000	12,702
74727P-AW-1	STATE OF QATAR GOVT FOREIGN	D	01/08/2019	Various		20,313,000	20,000,000	163,611
74727P-AX-9	STATE OF QATAR GOVT FOREIGN	D	01/02/2019	Standard Chartered Bank London		1,045,000	1,000,000	8,875
80413T-AD-1	Saudi Arabia GOVT FOREIGN	D	01/08/2019	Various		6,783,900	7,000,000	69,639
80413T-AG-4	Saudi Arabia GOVT FOREIGN	D	01/04/2019	Deutsche Bank Securities Inc		5,005,000	5,000,000	45,000
80413T-AH-2	Saudi Arabia GOVT FOREIGN	D	02/20/2019	Deutsche Bank Securities Inc		1,444,240	1,400,000	21,875
857004-AC-9	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	01/08/2019	Various		2,739,703	2,684,000	19,218
857006-AE-0	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	01/04/2019	Various		4,323,800	4,425,000	21,633
857524-AC-6	REPUBLIC OF POLAND GOVT FOREIGN	D	01/08/2019	Various		20,660,000	20,000,000	371,111
1099999. Subtotal - Bonds - All Other Governments						151,821,417	149,028,136	1,540,962

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
59455#-AA-0	Michigan CTL Pass-Thru TR CTL		09/13/2019	Direct		5,633,406	5,633,406	0
594712-VD-0	MICHIGAN ST UNIV REV CORPORATE MUNI		02/14/2019	Merrill Lynch,Pierce,Fenner &		9,601,852	9,400,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						15,235,258	15,033,406	0
492440-NB-4	KERRVILLE TEX INDPT SCH DIST CORPORATE M		01/25/2019	Citigroup Capital Markets Inc		13,268,580	13,000,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						13,268,580	13,000,000	0
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPORATE		01/18/2019	Raymond James & Associates Inc		2,713,530	2,035,000	39,652
13032U-UQ-9	CALIFORNIA HEALTH FACS FING AU CORPORATE		10/15/2019	Taxable Exchange		19,776,629	20,065,000	31,212
13032U-US-5	CALIFORNIA HEALTH FACS FING AU CORPORATE		10/15/2019	Taxable Exchange		4,864,075	4,935,000	7,677
167593-L7-5	CHICAGO ILL O HARE INTL ARPT CORPORATE M		02/13/2019	JP Morgan Securities, Inc		10,172,200	10,000,000	76,563
254845-JZ-4	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M		03/25/2019	Raymond James & Associates Inc		1,833,696	1,600,000	37,656
3128MJ-2S-8	FHLMC POOL NO G08784 3.500% 10/01/47		12/05/2019	Merrill Lynch,Pierce,Fenner &		9,210,381	8,882,827	9,500
31329N-J7-4	FHLMC POOL NO ZA4786 3.000% 12/01/46		12/05/2019	JP Morgan Securities, Inc		49,417,798	47,961,553	43,965
3132AE-JT-4	FHLMC POOL NO ZT2074 3.000% 05/01/47		11/26/2019	Morgan Stanley & Co, Inc		4,479,060	4,334,137	3,973
3132L8-EV-5	FHLMC POOL NO V82848 3.000% 12/01/46		10/08/2019	Morgan Stanley & Co, Inc		1,257,107	1,209,302	907
3132WJ-UT-6	FHLMC POOL NO Q45093 3.000% 12/01/46		12/04/2019	Morgan Stanley & Co, Inc		24,497,289	23,749,549	21,770
3132WJ-UZ-2	FHLMC POOL NO Q45099 3.500% 12/01/46		05/20/2019	Suntrust Capital Markets Inc		2,264,227	2,212,374	4,732
3132XC-SA-4	FHLMC POOL NO G67713 4.000% 06/01/48		06/11/2019	Merrill Lynch,Pierce,Fenner &		7,188,177	6,833,680	9,112
31335A-UU-0	FHLMC POOL NO G60595 3.000% 05/01/46		08/08/2019	Citigroup Capital Markets Inc		16,161,671	15,710,009	15,710
3136AN-QW-0	FANNIE MAE CMO 3.000% 05/25/45		12/01/2019	Interest Capitalization		74,482	74,482	0
3136AV-LD-9	FANNIE MAE CMO 3.500% 03/25/47		12/01/2019	Interest Capitalization		88,317	88,317	0
3136AV-TE-9	FANNIE MAE CMO 2.500% 03/25/47		12/01/2019	Interest Capitalization		278,981	278,981	0
3136AW-DM-6	FANNIE MAE CMO 3.000% 04/25/47		12/01/2019	Interest Capitalization		171,507	171,507	0
3136AX-S8-9	FANNIE MAE CMO 3.000% 09/25/47		12/01/2019	Interest Capitalization		288,826	288,826	0
3136B1-WE-0	FANNIE MAE CMO 3.500% 04/25/48		10/07/2019	Goldman Sachs & Co		8,691,567	8,255,570	7,224
3136B4-KB-3	FANNIE MAE CMBS 3.273% 01/25/29		04/16/2019	PNC Capital Markets		5,811,094	5,750,000	14,638
3137BJ-GX-5	FREDDIE MAC CMO 3.000% 05/15/45		12/01/2019	Interest Capitalization		399,791	399,791	0
3137FH-SJ-3	FREDDIE MAC CMO 4.000% 10/15/48		12/01/2019	Interest Capitalization		287,847	287,847	0
3137FJ-XV-6	FREDDIE MAC CMBS 4.050% 09/25/28		08/15/2019	Credit Suisse First Boston Cor		28,656,854	24,725,000	52,850
3137FJ-YH-6	FREDDIE MAC CMBS 3.650% 09/25/28		06/24/2019	Merrill Lynch,Pierce,Fenner &		10,850,000	10,000,000	26,361
3137FK-SH-0	FREDDIE MAC CMBS 3.859% 11/25/28		08/16/2019	Merrill Lynch,Pierce,Fenner &		8,188,168	7,174,000	15,380
3137FK-ZZ-2	FREDDIE MAC CMBS 3.690% 01/25/29		04/12/2019	BREAN MURRAY CARRET &		8,386,250	8,000,000	13,120
3137FL-6V-1	FREDDIE MAC CMBS 3.600% 01/25/29		09/17/2019	Various		109,511,163	106,000,000	281,400
3137FL-MV-3	FREDDIE MAC CMBS 3.422% 02/25/29		04/12/2019	Credit Suisse First Boston Cor		28,335,281	27,600,000	41,977
3137FL-N9-1	FREDDIE MAC CMBS 3.505% 03/25/29		04/17/2019	JP Morgan Securities, Inc		10,299,830	10,000,000	27,261
3137FL-YK-4	FREDDIE MAC CMBS 3.542% 03/25/34		05/08/2019	Morgan Stanley & Co, Inc		25,953,304	25,200,000	37,191
3138ER-NB-2	FNMA POOL NO AL9385 3.000% 11/01/46		08/08/2019	INTL FC STONE FINANCIAL INC		22,150,891	21,581,017	21,581
3138WH-SR-4	FNMA POOL NO AS7727 3.000% 08/01/46		12/05/2019	Citigroup Capital Markets Inc		16,953,584	16,477,287	15,104
3140J9-G3-8	FNMA POOL NO BM4973 3.500% 05/01/43		04/18/2019	Various		17,060,300	16,754,016	19,546
3140JA-M9-6	FNMA POOL NO BM5783 3.500% 04/01/47		04/18/2019	Various		5,897,788	5,799,915	12,969
3140JA-QA-9	FNMA POOL NO BM5848 4.000% 10/01/48		05/07/2019	Various		52,308,823	50,293,167	67,058
3140Q8-KK-0	FNMA POOL NO CA1197 4.000% 02/01/48		05/07/2019	Various		19,887,871	19,089,432	23,136
3140X4-NW-2	FNMA POOL NO FM1001 3.000% 12/01/47		08/28/2019	TD SECURITIES (USA) LLC		10,298,922	9,973,234	9,142
3140X4-SJ-6	FNMA POOL NO FM1001 3.500% 12/01/47		08/28/2019	JP Morgan		9,804,342	9,306,999	9,953
353187-EF-0	FRANKLIN CNTY OHIO CORPORATE MUNI		01/31/2019	Citigroup Capital Markets Inc		12,195,000	12,000,000	132,000
35563C-AJ-7	FMMH BONDS RESEC TRUST_15-R1 CMBS		07/26/2019	Various		173,490,839	164,601,365	802,025
35563C-AS-7	FMMH BONDS RESEC TRUST_15-R1 CMO		07/26/2019	Various		86,823,906	81,917,737	326,511
35563P-KG-3	FREDDIE MAC CMO 3.500% 08/25/58		05/08/2019	Various		49,793,717	49,042,252	209,792
392274-2F-2	GREATER ORLANDO FL AVIATION AU CORPORATE		09/23/2019	Merrill Lynch,Pierce,Fenner &		17,917,550	16,250,000	0
544445-JN-0	LOS ANGELES DEPARTMENT OF AIRP CORPORATE		03/01/2019	Various		18,407,520	18,000,000	0
59447T-XX-6	MICHIGAN STATE FINANCE AUTHORI CORPORATE		12/05/2019	Merrill Lynch,Pierce,Fenner &		2,515,000	2,515,000	0
64990F-MT-8	NY ST DORM AUTH CORPORATE MUNI		10/11/2019	Taxable Exchange		25,045,476	24,000,000	97,552
64990F-MV-3	NY ST DORM AUTH Corporate Muni Taxabale		10/10/2019	Taxable Exchange		31,413,430	31,395,000	118,320
64990F-RB-2	NY ST DORM AUTH CORPORATE MUNI TAXABLE		12/19/2019	Morgan Stanley & Co, Inc		5,490,000	5,490,000	0
677561-LF-7	OHIO ST HOSP FAC REV CLEVELAND CORPORATE		11/21/2019	Taxable Exchange		20,360	20,000	0
677561-LG-5	OHIO ST HOSP FAC REV CLEVELAND CORPORATE		11/21/2019	Taxable Exchange		2,117,460	2,080,000	0
73358W-X9-0	PORT AUTH N Y & N J CORPORATE MUNI TAXAB		01/18/2019	Raymond James & Associates Inc		1,949,840	2,000,000	32,248
84129N-MB-2	SOUTHCENTRAL PA GEN AUTH CORPORATE MUNI		03/15/2019	Morgan Stanley & Co, Inc		3,597,055	3,500,000	0
882667-AZ-1	TEXAS TRANSPORTATION COMMISSIO CORPORATE		12/11/2019	JP Morgan Securities, Inc		1,120,000	1,120,000	0
91335V-KQ-8	UNIV OF PITTSBURGH PA CORPORATE MUNI TAX		11/20/2019	Barclays Capital Inc		43,905,000	43,905,000	0
914639-KY-4	UNIV OF NEBRASKA NE FACS CORP CORPORATE		10/11/2019	Morgan Stanley & Co, Inc		10,000,000	10,000,000	0
915217-WX-7	UNIVERSITY VA CORPORATE MUNI TAXABLE		04/10/2019	Citigroup Capital Markets Inc		1,012,570	1,000,000	4,759
915217-XA-6	UNIVERSITY VA CORPORATE MUNI TAXABLE		09/05/2019	Barclays Capital Inc		40,000,000	40,000,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						1,081,286,346	1,041,934,173	2,721,527
00037B-AC-6	ABB FINANCE USA INC CORPORATE		01/08/2019	Barclays Capital Inc		5,140,350	5,000,000	37,668

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00108W-AJ-9	AEP TEXAS INC CORPORATE		04/29/2019	Various		10,655,489	10,670,000	0
00115A-AJ-8	AEP TRANSMISSION CO LLC CORPORATE		10/18/2019	WELLS FARGO SEC LLC		3,875,553	3,300,000	14,415
00115A-AL-3	AEP TRANSMISSION CO LLC CORPORATE		09/09/2019	Goldman Sachs & Co		1,881,148	1,895,000	0
00122@-AA-9	AES Southland Energy, LLC Senior Secure		02/28/2019	Various		11,238,220	11,238,220	0
00138C-AK-4	AIG GLOBAL FUNDING CORPORATE		11/15/2019	Various		9,806,770	9,795,000	33,217
00195#-AA-9	Amazon (Toledo OH) CTL		12/15/2019	Direct		32,628,812	32,628,812	24,268
00206R-DJ-8	AT&T INC CORPORATE 4.500% 03/09/48		06/27/2019	Various		15,280,000	15,000,000	206,250
00206R-HL-9	AT&T INC CORP 4.000% 01/15/22		06/05/2019	Taxable Exchange		2,832,605	2,850,000	44,333
00206R-HN-5	AT&T INC CORPORATE 9.150% 02/01/23		06/05/2019	Taxable Exchange		5,518,783	5,295,000	166,881
00206R-HZ-8	AT&T INC CORP 7.625% 04/15/31		06/05/2019	Taxable Exchange		17,514,137	15,885,000	168,227
00206R-JA-1	AT&T INC CORPORATE 7.700% 05/01/32		06/05/2019	Taxable Exchange		9,246,364	8,500,000	61,814
00206R-JD-5	AT&T INC CORP 6.200% 03/15/40		06/05/2019	Taxable Exchange		4,434,339	4,250,000	58,556
00206R-JE-3	AT&T INC CORP 6.100% 07/15/40		06/05/2019	Taxable Exchange		7,787,625	7,620,000	180,763
00206R-JF-0	AT&T INC CORP 6.250% 03/29/41		06/05/2019	Taxable Exchange		842,232	800,000	9,167
00206R-JG-8	AT&T INC CORP 5.375% 10/15/41		06/05/2019	Taxable Exchange		1,192,067	1,200,000	8,958
00206R-JJ-2	AT&T INC CORPORATE 5.350% 12/15/43		06/05/2019	Taxable Exchange		9,060,645	9,050,000	228,638
002819-AC-4	ABBOTT LABS CORPORATE 6.150% 11/30/37		05/13/2019	Jefferies & Co, Inc		1,514,556	1,200,000	33,825
002824-AV-2	ABBOTT LABORATORIES CORPORATE		05/10/2019	Jefferies & Co, Inc		1,975,515	1,570,000	11,252
00287Y-AQ-2	ABBVIE INC CORPORATE 3.600% 05/14/25		08/08/2019	Various		4,920,819	4,733,000	41,650
00287Y-AY-5	ABBVIE INC CORPORATE 3.200% 05/14/26		10/16/2019	Suntrust Capital Markets Inc		5,102,650	5,000,000	68,444
00287Y-BD-0	ABBVIE INC CORPORATE 4.875% 11/14/48		11/21/2019	Various		8,778,855	8,500,000	48,411
00287Y-BJ-7	ABBVIE INC CORP FLOATER		11/12/2019	Barclays Capital Inc		12,000,000	12,000,000	0
00287Y-BN-8	ABBVIE INC CORP FLOATER		11/12/2019	Barclays Capital Inc		17,000,000	17,000,000	0
00287Y-BR-9	ABBVIE INC CORPORATE 4.050% 11/21/39		11/21/2019	Various		4,335,198	4,250,000	1,350
00287Y-BS-7	ABBVIE INC CORPORATE 4.250% 11/21/49		11/13/2019	Various		2,412,449	2,420,000	0
00287Y-BT-5	ABBVIE INC CORP FLOATER		11/12/2019	Morgan Stanley & Co, Inc		35,000,000	35,000,000	0
00440E-AV-9	CHUBB INA HOLDINGS INC CORPORATE		06/14/2019	Various		43,231,856	42,279,000	340,878
00440E-AV-9	CHUBB INA HOLDINGS INC CORPORATE		10/18/2019	Security Transfer		9,325,462	8,736,000	137,386
007589-AB-0	ADVOCATE HEALTH AND HOSPITALS CORPORATE		01/04/2019	Citigroup Capital Markets Inc		4,030,541	3,955,000	66,644
010392-FT-0	ALABAMA POWER CORPORATE		10/22/2019	WELLS FARGO SEC LLC		3,210,724	3,195,000	2,748
01400E-AA-1	ALCON FINANCE CORP CORPORATE		09/16/2019	Merrill Lynch,Pierce,Fenner &		13,433,580	13,500,000	0
015823-A*-8	Algonquin Gas Transmission LLC Senior Un		08/05/2019	Direct		134,500,000	134,500,000	0
01959L-AC-6	Allina Health System CORPORATE		12/19/2019	Various		20,117,054	19,725,000	40,565
020002-BG-5	ALLSTATE CORP CORPORATE		06/05/2019	Merrill Lynch,Pierce,Fenner &		3,063,498	3,085,000	0
02008Q-AC-4	ALLY AUTO ASSET BACKED		06/04/2019	Deutsche Bank Securities Inc		12,413,961	12,415,000	0
02361D-AN-0	AMEREN ILLINOIS CO CORPORATE		11/21/2019	Pierpont Securities		655,954	575,000	9,890
02361D-AS-9	AMEREN ILLINOIS CO CORPORATE		01/14/2019	Citigroup Capital Markets Inc		2,615,197	2,565,000	16,516
02361D-AT-7	AMEREN ILLINOIS CO CORPORATE		04/26/2019	Various		24,991,551	23,520,000	154,320
02401@-AG-4	American Assets Trust, L.P. Senior Unsec		07/30/2019	Direct		6,970,000	6,970,000	0
025816-BR-9	AMERICAN EXPRESS CO CORPORATE		12/09/2019	Suntrust Capital Markets Inc		1,826,569	1,770,000	6,048
025816-BW-8	AMERICAN EXPRESS CO CORPORATE		11/19/2019	Merrill Lynch,Pierce,Fenner &		21,064,950	20,000,000	221,486
025816-CC-1	AMERICAN EXPRESS CO CORPORATE		12/09/2019	Various		8,040,920	7,702,000	79,288
025816-CF-4	AMERICAN EXPRESS CO CORPORATE		07/24/2019	Various		46,718,439	45,414,000	210,992
02587A-AN-4	AMERICAN EXPRESS CARDS ASSET BACKED		04/22/2019	RBC Capital Markets		22,198,699	22,200,000	0
02588Q-AB-4	AMERICAN EXPRESS CARDS ASSET BACKED		06/06/2019	Merrill Lynch,Pierce,Fenner &		18,846,875	18,500,000	36,872
02665W-CR-0	AMERICAN HONDA FINANCE CORPORA CORP FLOA		01/10/2019	SMBC NIKKO SECURITIES		6,000,000	6,000,000	0
026874-DF-1	AMERICAN INTL GROUP INC CORPORATE		06/27/2019	WELLS FARGO SEC LLC		4,286,491	3,886,000	88,601
026874-DL-8	AMERICAN INTL GROUP INC CORPORATE		09/20/2019	Various		7,738,560	7,200,000	82,017
03063#-AC-8	Americold Rlty Op Partnrshp LP Senior Un		05/07/2019	Direct		17,450,000	17,450,000	0
03083#-AF-7	AmeriMark Holdings, LLC PIK Note for Sen		12/14/2019	Direct		2	448,638	0
031162-CF-5	AMGEN INC CORPORATE 4.663% 06/15/51		10/24/2019	Various		33,506,716	30,574,000	171,912
03522A-AJ-9	ANHEUSER BUSCH COS LLC / ANHEU CORPORATE		05/15/2019	Tax Free Exchange		1,828,830	1,921,000	27,193
03524D-AN-0	ANHEUSER-BUSCH INBEV SA NV CORPORATE		12/11/2019	Deutsche Bank Securities Inc		2,046,450	1,750,000	12,969
000000-00-0	AVENGER FLIGHT GROUP, LLC Sr. Secured Te		12/13/2019	Direct		10,686,539	10,686,539	0
000000-00-0	AVENGER FLIGHT GROUP, LLC Sr. Secured Te		12/13/2019	Direct		1,290,447	1,290,447	0
03674X-AC-0	Antero Resources Corporation CORPORATE		06/03/2019	Barclays Capital Inc		1,282,125	1,300,000	740
03674X-AF-3	Antero Resources Corporation CORPORATE		08/12/2019	Credit Suisse First Boston Cor		2,730,000	3,000,000	34,219
036752-AK-9	ANTHEM INC CORPORATE 3.700% 09/15/49		09/04/2019	Various		15,147,598	15,250,000	0
037833-DL-1	APPLE COMPUTER INC CORPORATE		09/04/2019	Goldman Sachs & Co		22,996,090	23,000,000	0
03939C-AA-1	ARCH CAPITAL GRP LTD. CORPORATE		07/09/2019	Pierpont Securities		3,452,911	3,225,000	9,342
03939C-AB-9	ARCH CAPITAL GRP LTD. CORPORATE		04/01/2019	WELLS FARGO SEC LLC		221,756	200,000	3,019
039483-BL-5	ARCHER DANIELS MIDLAND C CORPORATE		10/18/2019	Security Transfer		17,021,479	16,917,000	83,410
04004@-AA-4	Arena Energy, LP Senior Secured Note		12/31/2019	Interest Capitalization		243,505	243,505	0
04004@-AB-2	Arena Energy, LP Senior Secured Note		12/31/2019	Interest Capitalization		398,340	398,340	0
040555-CV-4	ARIZONA PUB SVC CO CORPORATE		10/18/2019	Security Transfer		9,412,275	9,365,000	24,544

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
04317@-AE-8	Arthur J. Gallagher & Co Senior Note		06/03/2019	PGIM, Inc.		14,148,612	14,000,000	242,515
04317@-BP-2	Arthur J. Gallagher & Co Senior Unsecure		06/12/2019	Direct		60,950,000	60,950,000	0
04352E-AA-3	ASCENSION HEALTH CORPORATE		10/17/2019	Morgan Stanley & Co, Inc		1,503,675	1,500,000	0
05377R-DL-5	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		04/16/2019	Citigroup Capital Markets Inc		10,496,287	10,500,000	0
05377R-DQ-4	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		09/04/2019	Various		47,383,772	47,300,000	4,720
05531F-BG-7	BB&T CORP CORPORATE 3.050% 06/20/22		11/15/2019	Various		33,668,571	32,949,000	377,973
05531G-AB-7	BB&T CORP CORPORATE 3.875% 03/19/29		07/10/2019	Various		11,278,687	10,600,000	119,635
05550M-AS-3	BARCLAYS COMMERCIAL MORTGAGE S CMBS		05/17/2019	Barclays Capital Inc		10,099,330	10,000,000	9,219
05565E-BA-2	BMW US CAP CORP LLC CORPORATE		08/08/2019	Cantor Fitzgerald & Co. Inc.		25,296,325	25,000,000	401,736
05565E-BB-0	BMW US CAP CORP LLC CORP FLOATER		07/15/2019	Cantor Fitzgerald & Co. Inc.		30,091,620	30,000,000	154,554
05598#-AA-1	BGO Div US Pprty Fund Op LP Sr. Unsecure		10/24/2019	Direct		7,700,000	7,700,000	0
05598#-AB-9	BGO Div US Pprty Fund Op LP Sr. Unsecure		10/24/2019	Direct		19,800,000	19,800,000	0
059165-EL-0	BALTIMORE GAS & ELEC CO CORPORATE		09/09/2019	JP Morgan Securities, Inc		2,081,562	2,100,000	0
06050T-JZ-6	BANK OF AMERICA NA CORPORATE		01/10/2019	Merrill Lynch,Pierce,Fenner &		2,887,500	2,500,000	37,083
06051G-EU-9	BANK OF AMERICA CORP CORPORATE		11/19/2019	Merrill Lynch,Pierce,Fenner &		31,908,098	30,858,000	367,725
06051G-FF-1	BANK OF AMERICA CORP CORPORATE		12/05/2019	Merrill Lynch,Pierce,Fenner &		5,953,952	5,558,000	41,994
06051G-FQ-7	BANK OF AMERICA CORP CORPORATE		04/04/2019	Merrill Lynch,Pierce,Fenner &		1,211,101	1,157,000	25,494
06051G-GG-8	BANK OF AMERICA CORP CORP FLOATER		06/19/2019	Credit Suisse First Boston Cor		5,514,500	5,000,000	93,180
06051G-GK-9	BANK OF AMERICA CORP CORP FLOATER		08/13/2019	WELLS FARGO SEC LLC		2,129,820	2,100,000	18,654
06051G-HS-1	BANK OF AMERICA CORP CORP FLOATER		10/22/2019	Various		104,517,878	100,010,000	562,238
06051G-HT-9	BANK OF AMERICA CORP CORP FLOATER		10/25/2019	Various		44,095,519	42,916,000	13,000
06051G-HU-6	BANK OF AMERICA CORP CORP FLOATER		04/26/2019	RBC Capital Markets		3,027,000	3,000,000	2,379
06406F-AC-7	BANK OF NEW YORK MELLON CORP/T CORPORATE		10/18/2019	Security Transfer		10,716,125	10,467,000	136,769
06406F-AD-5	BANK OF NEW YORK MELLON CORP/T CORPORATE		01/04/2019	RBC Capital Markets		7,585,920	8,000,000	69,422
06406F-AE-3	BANK OF NEW YORK MELLON CORP/T CORPORATE		01/10/2019	Merrill Lynch,Pierce,Fenner &		3,253,980	3,553,000	35,545
06406F-AE-3	BANK OF NEW YORK MELLON CORP/T CORPORATE		10/18/2019	Security Transfer		5,011,930	5,000,000	22,118
06406G-AA-9	BANK OF NEW YORK MELLON CORP/T CORPORATE		05/06/2019	Toronto Dominion Securities		582,162	600,000	400
06406H-CS-6	BANK OF NEW YORK MELLON CORPORATE		01/17/2019	Pierpont Securities		2,431,428	2,409,000	41,033
06406R-AB-3	BANK OF NEW YORK MELLON CORP/T CORP FLOA		07/02/2019	WELLS FARGO SEC LLC		3,146,310	3,000,000	42,451
06406R-AC-1	BANK OF NEW YORK MELLON CORP/T CORP FLOA		04/03/2019	RBC Capital Markets		8,939,160	9,000,000	92,470
06406R-AF-4	BANK OF NEW YORK MELLON CORP/T CORPORATE		01/08/2019	Merrill Lynch,Pierce,Fenner &		31,596,480	32,400,000	492,660
06406R-AK-3	BANK OF NEW YORK MELLON CORP/T CORPORATE		08/20/2019	Citigroup Capital Markets Inc		21,593,088	21,600,000	0
065402-BB-4	BANK BANK_19-BN18 CMBS		05/21/2019	Merrill Lynch,Pierce,Fenner &		16,866,432	16,700,000	46,273
06540A-AC-5	BANK BANK_19-BN20 CMBS		09/13/2019	Morgan Stanley & Co, Inc		9,695,710	9,600,000	18,387
06540W-BC-6	BANK BANK_19-BN19 CMBS		07/23/2019	WELLS FARGO SEC LLC		15,149,040	15,000,000	8,534
06540X-BF-7	BANK_19-BN22 CMBS 2.726% 11/15/62		10/25/2019	WELLS FARGO SEC LLC		13,129,883	13,000,000	13,781
06541F-AX-7	BANK 2017-BNK4 CMBS 3.100% 05/15/50		11/18/2019	Credit Suisse First Boston Cor		10,181,250	10,000,000	16,361
06541R-BA-0	BANK BANK_19-BN23 CMBS		11/21/2019	Morgan Stanley & Co, Inc		16,159,133	16,000,000	10,676
06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP		09/19/2019	Jefferies & Co, Inc		14,388,950	11,000,000	237,986
07330M-AA-5	BRANCH BANKING AND TRUST COMPA CORP		06/07/2019	Various		8,366,193	8,068,000	78,902
07330M-AA-5	BRANCH BANKING AND TRUST COMPA CORP		10/18/2019	Security Transfer		8,285,616	7,735,000	140,433
07330M-AB-3	BRANCH BANKING AND TRUST COMPA CORPORATE		06/20/2019	Merrill Lynch,Pierce,Fenner &		1,354,737	1,291,000	12,740
07330N-AT-2	BB&T CORP BANK NOTE 2.150% 12/06/24		12/09/2019	Merrill Lynch,Pierce,Fenner &		13,135,584	13,200,000	3,942
07335C-AC-8	BARCLAYS COMMERCIAL MORTGAGE S CMBS		08/09/2019	Barclays Capital Inc		2,999,865	3,000,000	5,630
07335C-AE-4	BARCLAYS COMMERCIAL MORTGAGE S CMBS		08/09/2019	Barclays Capital Inc		20,199,420	20,000,000	39,915
08160J-AC-1	BENCHMARK MORTGAGE TRUST BMARK CMBS		02/01/2019	Citigroup Capital Markets Inc		2,019,995	2,000,000	2,706
08160K-AD-6	BENCHMARK MORTGAGE TRUST BMARK CMBS		11/25/2019	Citigroup Capital Markets Inc		17,573,530	17,400,000	21,963
08162B-BD-3	BENCHMARK MORTGAGE TRUST BMARK CMBS		05/22/2019	JP Morgan Securities, Inc		10,099,928	10,000,000	14,580
08162F-AD-5	BENCHMARK MORTGAGE TRUST BMARK CMBS		07/19/2019	Citigroup Capital Markets Inc		10,099,961	10,000,000	5,559
08162Y-AD-4	BENCHMARK MORTGAGE TRUST BMARK CMBS		11/05/2019	JP Morgan Securities, Inc		4,039,977	4,000,000	6,221
084423-AT-9	BERKLEY (WR) CORPORATION CORPORATE		03/28/2019	Various		6,231,320	6,185,000	18,347
09247X-AN-1	BLACKROCK INC CORPORATE		01/07/2019	Various		18,226,138	18,700,000	189,140
09247X-AP-6	BLACKROCK INC CORPORATE		05/29/2019	Various		7,528,123	7,492,000	9,213
097023-BN-4	BOEING CO CORPORATE 2.200% 10/30/22		01/17/2019	WELLS FARGO SEC LLC		1,449,390	1,500,000	7,517
097023-BW-4	BOEING CO CORPORATE 2.800% 03/01/23		07/29/2019	Toronto Dominion Securities		3,039,150	3,000,000	35,000
097023-CH-6	BOEING CO CORPORATE 3.100% 05/01/26		05/29/2019	Various		19,968,672	19,850,000	37,458
097023-CK-9	BOEING CO CORPORATE 3.900% 05/01/49		04/30/2019	Various		28,181,463	28,670,000	0
097023-CM-5	BOEING CO CORPORATE 2.700% 02/01/27		07/29/2019	JP Morgan Securities, Inc		4,472,891	4,485,000	0
097023-CN-3	BOEING CO CORPORATE 2.950% 02/01/30		10/18/2019	Various		6,787,417	6,605,000	41,572
097023-CR-4	BOEING CO CORPORATE 3.950% 08/01/59		08/02/2019	Various		28,568,695	28,685,000	3,292
101137-AT-4	BOSTON SCIENTIFIC CORP CORPORATE		05/10/2019	US Bank NA		5,208,600	5,000,000	49,924
101137-AU-1	BOSTON SCIENTIFIC CORP CORPORATE		04/09/2019	Various		21,209,900	20,230,000	89,551
10240*-AA-7	Bowie Acquisitions LLC Sr. Secured		12/16/2019	Direct		109,345,000	109,345,000	0
10373Q-AE-0	BP CAPITAL MARKETS PLC CORPORATE		04/08/2019	Mitsubishi UFJ SEC (USA) Inc		7,451,080	7,000,000	126,785
10373Q-AT-7	BP CAPITAL MARKETS PLC CORPORATE		07/26/2019	Various		9,039,516	8,933,000	32,976

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
10373Q-AV-2	BP CAPITAL MARKETS PLC CORPORATE		03/20/2019	Susquehanna Intl Group		1,127,439	1,160,000	6,416
10373Q-AW-0	BP CAPITAL MARKETS PLC CORPORATE		04/22/2019	Various		18,663,170	18,500,000	241,289
10373Q-AZ-3	BP CAPITAL MARKETS PLC CORPORATE		06/26/2019	Various		6,723,630	6,500,000	75,747
10373Q-BA-7	BP CAPITAL MARKETS PLC CORPORATE		04/12/2019	Toronto Dominion Securities		1,780,092	1,800,000	3,402
110122-AA-6	BRISTOL MYERS SQUIBB CO CORPORATE		08/28/2019	Barclays Capital Inc		11,621,501	9,825,000	146,352
110122-BH-0	BRISTOL MYERS SQUIBB CO CORPORATE		11/22/2019	Taxable Exchange		473,186	470,000	4,496
110122-BT-4	BRISTOL MYERS SQUIBB CO CORPORATE		11/22/2019	Taxable Exchange		3,294,546	3,072,000	2,763
110122-BU-1	BRISTOL MYERS SQUIBB CO CORPORATE		11/22/2019	Taxable Exchange		24,427,796	23,735,000	319,763
110122-BW-7	BRISTOL MYERS SQUIBB CO CORPORATE		11/22/2019	Taxable Exchange		60,915,386	60,525,000	703,771
110122-BX-5	BRISTOL MYERS SQUIBB CO CORPORATE		05/07/2019	Morgan Stanley & Co, Inc		31,949,440	32,000,000	0
110122-CA-4	BRISTOL MYERS SQUIBB CO CORPORATE		05/08/2019	Various		32,465,291	32,540,000	0
110122-CB-2	BRISTOL MYERS SQUIBB CO CORPORATE		05/08/2019	Various		1,795,340	1,810,000	0
110122-CC-0	BRISTOL MYERS SQUIBB CO CORPORATE		05/08/2019	Various		5,859,861	5,870,000	0
110122-CD-8	BRISTOL MYERS SQUIBB CO CORPORATE		05/08/2019	Various		18,961,255	19,065,000	0
110122-CE-6	BRISTOL MYERS SQUIBB CO CORP FLOATER		05/07/2019	Morgan Stanley & Co, Inc		5,000,000	5,000,000	0
110122-CF-3	BRISTOL MYERS SQUIBB CO CORP FLOATER		05/07/2019	Morgan Stanley & Co, Inc		9,000,000	9,000,000	0
12515B-AD-0	CD COMMERCIAL MORTGAGE TRUST C CMBS		08/09/2019	Deutsche Bank Securities Inc		27,269,493	27,000,000	41,848
12522#-AA-8	CDC Small Business Fin Corp. Promissory		01/25/2019	Direct		4,853,010	4,944,444	15,451
12529M-AD-0	CANTOR COMMERCIAL REAL ESTATE CMBS		04/16/2019	Cantor Fitzgerald & Co. Inc.		2,060,000	2,000,000	6,180
12529M-AE-8	CANTOR COMMERCIAL REAL ESTATE CMBS		04/16/2019	Cantor Fitzgerald & Co. Inc.		21,664,337	21,450,000	60,875
125523-AH-3	CIGNA CORP NEW CORPORATE		08/28/2019	Tax Free Exchange		10,426,800	10,000,000	161,632
125523-AK-6	CIGNA CORP NEW CORPORATE		08/28/2019	Tax Free Exchange		20,950,461	20,935,000	208,012
125523-AY-6	CIGNA CORP NEW CORP 3.050% 10/15/27		10/11/2019	Taxable Exchange		3,837,054	4,100,000	61,136
125523-BC-3	CIGNA CORP NEW CORP 6.150% 11/15/36		10/11/2019	Taxable Exchange		6,996,880	7,000,000	174,592
125523-BE-9	CIGNA CORP NEW CORP 5.875% 03/15/41		10/11/2019	Taxable Exchange		882,258	750,000	10,526
125523-BG-4	CIGNA CORP NEW CORP 5.375% 02/15/42		10/11/2019	Taxable Exchange		11,847,115	10,321,000	86,295
125523-BW-9	CIGNA CORP NEW CORP 3.500% 06/15/24		10/11/2019	Taxable Exchange		10,084,907	10,000,000	112,778
12591K-AC-9	COMM MORTGAGE TRUST COMM_13-CR CMBS		03/12/2019	Deutsche Bank Securities Inc		6,556,495	6,461,839	8,454
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-UB CMBS		10/08/2019	Credit Suisse First Boston Cor		1,073,953	1,041,882	904
12592P-BD-4	COMM MORTGAGE TRUST CMBS		08/14/2019	Various		14,593,340	14,088,947	19,404
12596W-AB-0	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		06/18/2019	Credit Suisse First Boston Cor		8,079,952	8,000,000	17,719
12597D-AC-9	CSAIL 2019-C18 COML MTG TR CMBS		11/20/2019	Credit Suisse First Boston Cor		15,149,895	15,000,000	12,449
12610#-AA-1	CBRE U.S. Core Ptrs REIT Sr. Unsecured		10/30/2019	Direct		76,400,000	76,400,000	0
12610#-AB-9	CBRE U.S. Core Ptrs REIT Sr. Unsecured		10/30/2019	Direct		4,224,000	4,224,000	0
126117-AT-7	CNA FINANCIAL CORP CORPORATE		07/09/2019	Susquehanna Intl Group		2,210,570	2,048,000	33,280
126117-AU-4	CNA FINANCIAL CORP CORPORATE		07/11/2019	Various		5,566,016	5,600,000	64,668
126117-AV-2	CNA FINANCIAL CORP CORPORATE		05/21/2019	Key Capital Markets		1,642,095	1,630,000	3,002
12624B-AC-0	COMM MORTGAGE TRUST CMBS		09/26/2019	WELLS FARGO SEC LLC		37,661,057	36,693,551	100,234
12629N-AD-7	COMM MORTGAGE TRUST COMM_15-DC CMBS		09/23/2019	Merrill Lynch,Pierce,Fenner &		5,747,548	5,620,000	11,772
12630B-AY-4	COMM MORTGAGE TRUST COMM_13-CR CMBS		12/01/2019	Barclays Capital Inc		(1,915,175)	(1,897,281)	(391)
12631D-AZ-6	COMM MORTGAGE TRUST CMBS		04/25/2019	Merrill Lynch,Pierce,Fenner &		13,520,345	13,263,367	37,117
126408-HG-1	CSX CORP CORPORATE 4.250% 11/01/66		03/27/2019	Goldman Sachs & Co		6,974,175	7,500,000	131,042
126408-HL-0	CSX CORP CORPORATE 4.650% 03/01/68		03/18/2019	Various		20,307,893	21,172,000	48,749
12655T-BL-2	COMM 2019-GC44 MTG TR CMBS		11/19/2019	Deutsche Bank Securities Inc		15,149,297	15,000,000	12,366
126650-BX-7	CVS HEALTH CORP CORPORATE		06/19/2019	PGIM, Inc.		10,562,100	9,500,000	53,108
12696*-AC-8	Cyrq Power Systems, LLC Debt in a Projec		11/15/2019	Direct		1,034,982	1,034,982	0
12696*-AF-1	Cyrq Power Systems, LLC Debt in a Projec		11/15/2019	Various		12,439,661	12,439,661	60,615
12716#-AA-4	CTL Pass-Thru TR NYC Health CTL		09/27/2019	Direct		1,009,676	999,679	0
12722#-AA-8	SPE CGA and Childress Klein CTL		12/23/2019	Direct		2,246,853	2,246,853	0
13034V-AA-2	CALIFORNIA INST OF TECHNOLOGY CORP		03/18/2019	Raymond James & Associates Inc		1,850,432	1,712,000	31,068
13034V-AD-6	CALIFORNIA INST OF TECHNOLOGY CORPORATE		11/20/2019	Morgan Stanley & Co, Inc		13,091,794	13,125,000	0
141781-BF-0	Cargill Inc CORPORATE 4.760% 11/23/45		01/04/2019	JP Morgan Securities, Inc		9,423,082	8,797,000	52,342
141781-BJ-2	Cargill Inc CORPORATE 3.875% 05/23/49		05/20/2019	Various		24,310,338	24,660,000	0
141781-BK-9	Cargill Inc CORPORATE 3.250% 05/23/29		07/10/2019	Various		10,779,326	10,803,000	3,552
149123-CC-3	CATERPILLAR INC CORPORATE		01/23/2019	Mizuho Securities USA, Inc.		2,010,260	2,000,000	13,222
149123-CF-6	CATERPILLAR INC CORPORATE		12/16/2019	Various		14,319,960	14,360,000	20,890
14913Q-3A-5	CATERPILLAR FINANCIAL SERVICES CORPORATE		09/03/2019	Barclays Capital Inc		9,586,656	9,600,000	0
15135#-BX-9	Centennial Energy Holdings, In Senior Un		04/04/2019	Direct		3,000,000	3,000,000	0
15135#-BY-7	Centennial Energy Holdings, In Senior Un		04/04/2019	Direct		5,000,000	5,000,000	0
15189X-AQ-1	CENTERPOINT ENERGY CORPORATE		10/18/2019	Security Transfer		2,612,198	2,620,000	8,908
15189X-AT-5	CENTERPOINT ENERGY CORPORATE		03/12/2019	Various		60,771,957	60,100,000	71,006
161175-AY-0	CHARTER COMM OPT LLC/CAP CORPORATE		09/17/2019	Merrill Lynch,Pierce,Fenner &		2,190,980	2,000,000	15,269
161175-BS-2	CHARTER COMM OPT LLC/CAP CORPORATE		06/26/2019	Various		22,046,500	22,000,000	0
166754-AP-6	CHEVRON PHILLIPS CHEM CORPORATE		09/23/2019	Pierpont Securities		2,532,168	2,400,000	25,840
166754-AQ-4	CHEVRON PHILLIPS CHEM CORPORATE		12/06/2019	Barclays Capital Inc		14,178,580	13,712,000	46,337

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166764-BL-3	CHEVRON CORP CORPORATE		01/17/2019	Merrill Lynch,Pierce,Fenner &		5,803,140	6,000,000	32,494
167885-A#-9	Chicago Parking Meters, LLC Senior Secur		01/30/2019	Direct		41,728,528	41,728,528	0
17290X-AR-1	CITIGROUP COMMERCIAL MORTGAGE CMBS		02/27/2019	Goldman Sachs & Co		10,282,522	10,474,000	0
172967-KN-0	CITIGROUP INC CORPORATE		07/26/2019	Various		33,017,888	32,132,000	238,734
172967-KR-1	CITIGROUP INC CORPORATE		08/07/2019	Various		35,041,557	32,754,000	278,514
172967-KY-6	CITIGROUP INC CORPORATE		07/30/2019	Citigroup Capital Markets Inc		20,935,408	20,780,000	122,710
172967-LZ-2	CITIGROUP INC CORP FLOATER		02/22/2019	Merrill Lynch,Pierce,Fenner &		6,142,080	6,000,000	57,290
172967-MD-0	CITIGROUP INC CORPORATE		09/04/2019	Various		70,670,178	62,763,000	856,176
17322A-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		02/14/2019	BREAN MURRAY CARRET &		30,620,221	30,142,185	53,533
17322V-AU-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		10/08/2019	Various		30,599,540	30,266,508	49,804
17328F-AU-9	CITIGROUP COMMERCIAL MORTGAGE CMBS		08/05/2019	Citigroup Capital Markets Inc		2,019,995	2,000,000	2,757
17328H-BC-4	CITIGROUP COMMERCIAL MORTGAGE CMBS		10/29/2019	Citigroup Capital Markets Inc		13,129,211	13,000,000	12,055
18055#-BH-4	Clarion Lion Prop Fd Hldg, L.P Senior Un		07/15/2019	Direct		2,250,000	2,250,000	0
18055#-BJ-0	Clarion Lion Prop Fd Hldg, L.P Senior Un		07/15/2019	Direct		2,800,000	2,800,000	0
20030N-CZ-2	COMCAST CORP CORPORATE		10/29/2019	Morgan Stanley & Co, Inc		648,447	650,000	0
200340-AS-6	COMERICA INC CORPORATE		04/03/2019	Various		17,310,270	17,000,000	71,636
200340-AT-4	COMERICA INC CORPORATE		08/02/2019	Various		13,274,133	12,506,000	3,770
20605P-AJ-0	CONCHO RESOURCES INC CORPORATE		03/13/2019	Various		14,154,370	13,900,000	308,696
20605P-AL-5	CONCHO RESOURCES INC CORPORATE		06/13/2019	Various		8,989,426	8,600,000	90,695
207597-EG-6	CONNECTICUT LIGHT & PWR CO CORPORATE		03/13/2019	WELLS FARGO SEC LLC		1,578,660	1,500,000	26,875
207597-EJ-0	CONNECTICUT LIGHT & PWR CO CORPORATE		09/10/2019	Mizuho Securities USA, Inc.		1,892,574	1,800,000	320
207597-EL-5	CONNECTICUT LIGHT & PWR CO CORPORATE		04/10/2019	Various		11,595,272	11,287,000	7,355
20826F-AC-0	CONOCOPHILLIPS CO CORPORATE		04/24/2019	Barclays Capital Inc		3,198,180	3,000,000	57,692
21036P-BD-9	CONSTELLATION BRANDS INC CORPORATE		06/26/2019	Various		11,533,050	10,000,000	62,708
210518-DF-0	Consumers Energy CORPORATE		10/30/2019	Various		5,643,560	5,500,000	3,789
217020-C@-3	Coorstek, Inc Senior Note		05/01/2019	PGIM, Inc.		12,290,174	12,300,000	128,945
21871@-AD-2	CoreSite, L.P Senior Unsecured Note		04/17/2019	Direct		19,000,000	19,000,000	0
22211#-AA-3	Coughlan Companies, Inc. Senior Secured		07/31/2019	Direct		1,150,000	1,150,000	0
22704*-AB-9	Croda, Inc. Senior Unsecured Note		06/06/2019	Direct		1,000,000	1,000,000	0
23338V-AE-6	DTE ELECTRIC CO CORPORATE		06/13/2019	WELLS FARGO SEC LLC		4,390,542	4,350,000	41,132
23338V-AF-3	DTE ELECTRIC CO CORPORATE		01/07/2019	WELLS FARGO SEC LLC		1,246,728	1,333,000	5,206
23338V-AH-9	DTE ELECTRIC CO CORPORATE		10/30/2019	Various		15,585,659	15,601,000	100,702
23338V-AJ-5	DTE ELECTRIC CO CORPORATE		05/02/2019	Various		25,963,971	25,900,000	153,226
23745Q-AA-2	DARTMOUTH-HITCH HEALTH CORPORATE		03/18/2019	Raymond James & Associates Inc		5,007,183	5,070,000	28,832
23852P-A#-2	The Davey Tree Expert Company Senior Uns		02/05/2019	Direct		1,000,000	1,000,000	0
240019-BT-5	DAYTON PWR & LIGHT CO CORPORATE		07/10/2019	Various		26,571,444	25,930,000	76,433
24422E-SP-5	JOHN DEERE CAPITAL CORP CORPORATE		01/23/2019	Citigroup Capital Markets Inc		4,100,697	4,100,000	16,406
24422E-TG-4	JOHN DEERE CAPITAL CORP CORPORATE		04/18/2019	Various		4,999,700	5,000,000	18,278
24422E-TW-9	JOHN DEERE CAPITAL CORP CORPORATE		10/30/2019	Various		6,020,400	5,965,000	17,978
24422E-UH-0	JOHN DEERE CAPITAL CORP CORPORATE		02/11/2019	Goldman Sachs & Co		10,165,200	10,000,000	63,250
24422E-UR-8	JOHN DEERE CAPITAL CORP CORPORATE		01/04/2019	Various		14,283,714	14,285,000	0
24422E-UX-5	JOHN DEERE CAPITAL CORP CORPORATE		06/04/2019	Various		3,523,964	3,530,000	0
24422E-UY-3	JOHN DEERE CAPITAL CORP CORPORATE		07/15/2019	Mitsubishi UFJ SEC (USA) Inc		6,295,086	6,300,000	0
24422E-UZ-0	JOHN DEERE CAPITAL CORP CORP FLOATER		09/09/2019	HSBC Securities (USA) Inc		12,000,000	12,000,000	0
24422E-VB-2	JOHN DEERE CAPITAL CORP CORPORATE		09/09/2019	HSBC Securities (USA) Inc		5,985,300	6,000,000	0
24618#-AM-2	Delaware North Companies, Inc. Senior Un		03/18/2019	Direct		2,600,000	2,600,000	0
24618#-AP-5	Delaware North Companies, Inc. Senior Un		06/26/2019	Direct		1,320,000	1,320,000	0
254683-CK-9	DISCOVER CARD MASTER TRU_07-A1 ASSET BAC		01/28/2019	Citigroup Capital Markets Inc		3,399,928	3,400,000	0
254687-CP-9	WALT DISNEY COMPANY CORPORATE		11/26/2019	Tax Free Exchange		12,131,000	10,000,000	73,958
254687-CV-6	WALT DISNEY COMPANY CORPORATE		11/26/2019	Various		6,635,858	5,550,000	137,401
254687-CX-2	WALT DISNEY COMPANY CORPORATE		11/26/2019	Tax Free Exchange		2,589,100	2,000,000	69,139
254687-DF-0	WALT DISNEY COMPANY CORPORATE		11/26/2019	Tax Free Exchange		4,996,040	4,000,000	22,244
254687-DH-6	WALT DISNEY COMPANY CORPORATE		11/26/2019	Tax Free Exchange		6,403,305	5,100,000	57,892
254687-DM-5	WALT DISNEY COMPANY CORPORATE		11/26/2019	Tax Free Exchange		1,452,036	1,148,000	10,906
254687-DP-8	WALT DISNEY COMPANY CORPORATE		11/26/2019	Tax Free Exchange		4,300,200	3,362,000	17,725
254687-DT-0	WALT DISNEY COMPANY CORPORATE		11/26/2019	Tax Free Exchange		6,575,100	5,000,000	186,389
254687-DZ-6	WALT DISNEY COMPANY CORPORATE		11/26/2019	Tax Free Exchange		8,102,949	6,197,000	171,829
254687-EB-8	WALT DISNEY COMPANY CORPORATE		11/26/2019	Tax Free Exchange		8,221,556	6,130,000	175,454
254687-ED-4	WALT DISNEY COMPANY CORPORATE		11/26/2019	Tax Free Exchange		7,616,756	4,900,000	43,263
254687-EH-5	WALT DISNEY COMPANY CORPORATE		11/26/2019	Tax Free Exchange		15,330,889	11,065,000	22,483
254687-EP-7	WALT DISNEY COMPANY CORPORATE		11/26/2019	Tax Free Exchange		1,421,970	1,000,000	19,358
254687-ER-3	WALT DISNEY COMPANY CORPORATE		11/26/2019	Tax Free Exchange		11,980,530	9,000,000	155,288
254687-ET-9	WALT DISNEY COMPANY CORPORATE		11/26/2019	Tax Free Exchange		2,789,996	2,262,000	18,662
254687-EZ-5	WALT DISNEY COMPANY CORPORATE		11/26/2019	Tax Free Exchange		21,180,146	13,026,000	490,736
254687-FD-3	WALT DISNEY COMPANY CORPORATE		11/26/2019	Tax Free Exchange		64,218,548	33,072,000	1,270,057

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254687-FG-6	WALT DISNEY COMPANY CORP FLOATER		09/03/2019	JP Morgan Securities, Inc		12,000,000	12,000,000	0
254687-FH-4	WALT DISNEY COMPANY CORP FLOATER		09/03/2019	JP Morgan Securities, Inc		36,000,000	36,000,000	0
25470X-AE-5	DISH DBS CORP CORPORATE		08/20/2019	Various		5,597,257	5,343,000	79,767
260543-CR-2	DOW CHEMICAL CO/THE CORPORATE		11/25/2019	Tax Free Exchange		1,259,375	1,055,000	28,463
260543-CV-3	DOW CHEMICAL CO/THE CORPORATE		11/25/2019	Tax Free Exchange		12,266,689	11,890,000	15,853
260543-CX-9	DOW CHEMICAL CO/THE CORPORATE		11/25/2019	Tax Free Exchange		3,309,544	3,180,000	3,202
260543-CY-7	DOW CHEMICAL CO/THE CORPORATE		11/25/2019	Tax Free Exchange		9,631,710	9,000,000	210,000
26138E-AU-3	KEURIG DR PEPPER INC CORPORATE		06/25/2019	Barclays Capital Inc		10,549,110	11,000,000	79,475
26442C-AX-2	DUKE ENERGY CAROLINAS LLC CORPORATE		01/08/2019	Pierpont Securities		5,113,550	5,000,000	34,014
26442T-AE-7	DUKE UNIVERSITY CORPORATE		01/14/2019	WELLS FARGO SEC LLC		1,827,463	2,065,000	19,870
26443C-AA-1	DUKE UNIVERSITY HLTH SYS Corporate Publi		03/18/2019	Raymond James & Associates Inc		9,591,039	9,585,000	113,763
26837@-AA-0	ECP Uptown Campus LLC Debt In A Project		05/01/2019	Direct		13,861,790	13,861,790	0
26875P-AP-6	EOG RESOURCES INC CORPORATE		06/18/2019	HSBC Securities (USA) Inc		5,400,550	5,000,000	89,340
27731#-AJ-4	EastGroup Properties Senior Unsecured No		08/19/2019	Direct		67,802,500	67,802,500	0
278865-AL-4	Ecolab Inc CORPORATE 4.350% 12/08/21		10/18/2019	Security Transfer		29,050,705	27,670,000	448,023
28103*-AY-3	Edison Properties Senior Unsecured Note		05/28/2019	Direct		5,659,080	5,659,080	0
29252B-AA-7	Enbridge Pipelines LLC Senior Note		02/28/2019	Various		9,056,077	9,194,267	86,401
29278N-AK-9	ENERGY TRANSFER PARTNERS LP CORPORATE		03/25/2019	Taxable Exchange		129,492	125,000	4,167
29364N-AT-5	ENTERGY MISSISSIPPI INC CORPORATE		10/23/2019	Key Capital Markets		3,191,481	3,100,000	35,340
29364W-AY-4	ENTERGY LOUISIANA LLC CORPORATE		11/07/2019	Key Capital Markets		8,652,555	8,636,000	14,783
29366W-AA-4	ENTERGY MISSISSIPPI LLC CORPORATE		05/30/2019	BONY Capital Markets		3,676,687	3,725,000	0
29373F-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		10/30/2019	Various		6,333,991	6,290,177	6,647
29374A-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		08/19/2019	Various		23,272,560	23,100,000	1,051
29374D-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED		07/23/2019	JP Morgan Securities, Inc		19,998,374	20,000,000	0
29374W-AB-2	ENTERPRISE FLEET FINANCING ASSET BACKED		10/22/2019	Mitsubishi UFJ SEC (USA) Inc		19,296,937	19,300,000	0
29379V-AG-8	ENTERPRISE PROD OPER L.P. CORPORATE		07/29/2019	Susquehanna Intl Group		580,640	460,000	8,296
29379V-AT-0	ENTERPRISE PROD OPER L.P. CORPORATE		07/29/2019	MILLENIUM ADVISORS, LLC		417,156	334,000	9,937
29379V-AY-9	ENTERPRISE PROD OPER L.P. CORPORATE		03/05/2019	JP Morgan Securities, Inc		970,570	1,000,000	2,719
29379V-BA-0	ENTERPRISE PROD OPER L.P. CORPORATE		03/01/2019	Susquehanna Intl Group		1,015,690	1,000,000	22,903
29379V-BC-6	ENTERPRISE PROD OPER L.P. CORPORATE		03/01/2019	Susquehanna Intl Group		1,048,150	1,000,000	2,833
29379V-BF-9	ENTERPRISE PROD OPER L.P. CORPORATE		04/09/2019	Susquehanna Intl Group		1,282,964	1,220,000	29,524
29379V-BQ-5	ENTERPRISE PROD OPER L.P. CORPORATE		03/28/2019	Various		3,999,129	4,244,000	13,544
29379V-BU-6	ENTERPRISE PROD OPER L.P. CORPORATE		05/01/2019	Various		15,786,960	15,000,000	141,333
29379V-BV-4	ENTERPRISE PROD OPER L.P. CORPORATE		06/24/2019	JP Morgan Securities, Inc		824,629	825,000	0
29379V-BW-2	ENTERPRISE PROD OPER L.P. CORPORATE		06/26/2019	Various		6,355,447	6,345,000	0
29481#-AF-0	Ergon Inc Senior Unsecured Note		01/10/2019	Various		32,960,000	32,960,000	0
29717P-B*-7	Essex Portfolio LP Senior Note		08/01/2019	PGIM, Inc.		3,255,579	3,200,887	34,549
29736R-AM-2	ESTEE LAUDER COMPANIES INC. CORPORATE		12/11/2019	Jefferies & Co, Inc		101,939	100,000	191
29736R-AP-5	ESTEE LAUDER COMPANIES INC. CORPORATE		11/19/2019	Merrill Lynch,Pierce,Fenner &		1,386,644	1,400,000	0
30225V-A#-4	Extra Space Storage LP Senior Unsecured		10/09/2019	Direct		12,700,000	12,700,000	0
30231G-AT-9	EXXON MOBIL CORPORATION CORPORATE		04/26/2019	Various		11,045,747	10,985,000	54,784
30231G-BA-9	EXXON MOBIL CORPORATION CORP FLOATER		08/13/2019	Morgan Stanley & Co, Inc		43,000,000	43,000,000	0
30231G-BB-7	EXXON MOBIL CORPORATION CORPORATE		08/13/2019	Morgan Stanley & Co, Inc		20,000,000	20,000,000	0
30284@-AK-8	FNBM LLC Senior Secured Note		01/02/2019	PGIM, Inc.		7,544,170	7,720,000	772
30284@-AN-2	FNBM LLC Senior Secured		05/01/2019	PGIM, Inc.		86,117,186	85,500,000	302,813
3137FN-AY-6	FREDDIE MAC CMBS 2.654% 06/25/29		08/08/2019	Goldman Sachs & Co		25,748,450	25,000,000	27,646
316773-CV-0	FIFTH THIRD BANCORP CORPORATE		01/31/2019	Key Capital Markets		2,014,340	2,000,000	30,722
31677A-AB-0	5TH 3RD BK MONEY MARKET		10/11/2019	Key Capital Markets		1,383,265	1,300,000	4,310
31677A-AB-0	5TH 3RD BK MONEY MARKET		10/18/2019	Security Transfer		32,462,567	30,505,000	120,707
31680Y-AD-9	FIFTH THIRD AUTO ASSET BACKED		04/30/2019	Credit Suisse First Boston Cor		7,998,242	8,000,000	0
341081-FL-6	FLORIDA POWER & LIGHT CORPORATE		01/03/2019	Deutsche Bank Securities Inc		2,025,900	2,000,000	21,600
341081-FR-3	FLORIDA POWER & LIGHT CORPORATE		10/30/2019	US Bank NA		885,000	750,000	12,891
341081-FX-0	FLORIDA POWER & LIGHT CORPORATE		09/10/2019	Credit Suisse First Boston Cor		3,303,820	3,325,000	0
34489@-AD-9	Football Club Term Notes 2019 Senior Sec		10/08/2019	Direct		1,125,000	1,125,000	0
34528P-AK-2	FORD CREDIT FLOORPLAN MASTER ASSET BACKE		02/01/2019	Barclays Capital Inc		1,520,215	1,500,000	3,383
34528Q-GS-7	FORD CREDIT FLOORPLAN MASTER O ASSET BAC		04/02/2019	Barclays Capital Inc		8,298,808	8,300,000	0
34528Q-HA-5	FORD CREDIT FLOORPLAN MASTER O ASSET BAC		09/17/2019	Merrill Lynch,Pierce,Fenner &		12,099,445	12,100,000	0
34530W-AA-5	FORD AUTO ASSET BACKED		12/10/2019	CREDIT AGRICOLE SECURITIES USA		2,105,250	2,100,000	3,843
34531F-AA-1	FORD AUTO ASSET BACKED		05/30/2019	Various		20,391,121	20,435,000	20,742
34532P-AA-8	FORD AUTO ASSET BACKED		01/15/2019	Merrill Lynch,Pierce,Fenner &		999,771	1,000,000	0
36191Y-BA-5	GS MORTGAGE SECURITIES TRUST CMBS		08/29/2019	BREAN MURRAY CARRET &		5,987,655	5,904,621	1,252
36198F-AF-9	GS MORTGAGE SECURITIES TRUST CMBS		03/07/2019	Credit Suisse First Boston Cor		5,085,528	5,005,364	5,307
36257H-BN-5	GS MORTGAGE SECURITIES TRUST G CMBS		06/26/2019	Goldman Sachs & Co		19,694,591	19,500,000	15,730
36257U-AK-3	GS MORTGAGE SECURITIES TRUST G CMBS		09/16/2019	Goldman Sachs & Co		13,533,960	13,400,000	26,602
000000-00-0	GS Hahnes NMTC Investment Fund Leverage		12/18/2019	Direct		577,234	593,244	3,405

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36261P-AS-1	GS MORTGAGE SECURITIES TRUST G CMBS		10/30/2019	Goldman Sachs & Co		17,877,000	17,700,000	9,616
369550-AZ-1	GENERAL DYNAMICS CORP CORPORATE		01/07/2019	Pierpont Securities		925,850	1,000,000	3,938
369550-BC-1	GENERAL DYNAMICS CORP CORPORATE		01/07/2019	Various		16,893,951	16,730,000	94,106
369550-BG-2	GENERAL DYNAMICS CORP CORPORATE		01/11/2019	Various		17,088,130	17,000,000	98,972
370334-CJ-1	GENERAL MILLS INC CORPORATE		07/11/2019	Various		33,430,594	31,289,000	292,219
37310P-AB-7	GEORGETOWN UNIVERSITY CORPORATE		01/09/2019	Barclays Capital Inc		40,560,000	40,560,000	0
374297-B@-7	Getty Realty Corp New Sr. Unsecured		09/12/2019	Direct		11,300,000	11,300,000	0
37447#-AJ-8	Giant Eagle Inc Series 2010A Senior Note		05/01/2019	PGIM, Inc.		11,634,205	11,500,000	193,650
37940X-AA-0	GLOBAL PAYMENTS INC CORPORATE		08/19/2019	Merrill Lynch,Pierce,Fenner &		4,090,159	4,085,000	1,546
38013T-AB-7	G&M FINANCE LTD ASSET BACKED		08/06/2019	Merrill Lynch,Pierce,Fenner &		17,599,484	17,600,000	0
38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE		06/19/2019	PGIM, Inc.		12,503,710	9,500,000	229,253
39056@-AF-6	Great Lakes Cheese Co Inc. Senior Unsecu		08/06/2019	Direct		5,320,000	5,320,000	0
39063#-AE-8	Great Lakes Hydro America LLC Dent in a		06/21/2019	Direct		15,000,000	15,000,000	0
39265*-AN-8	Green Bay Packaging Senior Unsecured Not		07/08/2019	Direct		11,935,000	11,935,000	0
39526@-AC-5	Greenheck Fan Corporation Senior Secured		08/01/2019	PGIM, Inc.		2,049,568	1,973,218	12,579
39831@-AA-9	Griffith Foods International Senior Unse		01/30/2019	Direct		7,500,000	7,500,000	0
39985#-AE-3	Growmark Inc. Sr. Secured		09/30/2019	Direct		1,000,000	1,000,000	0
404119-BN-8	HCA INC CORPORATE 5.000% 03/15/24		08/09/2019	Barclays Capital Inc		6,540,840	6,000,000	123,333
416515-BB-9	HARTFORD FINANCIAL SVCS GRP CORPORATE		03/13/2019	Various		9,624,860	10,000,000	164,786
416515-BD-5	HARTFORD FINANCIAL SVCS GRP CORPORATE		04/26/2019	Various		21,222,482	21,070,000	238,935
416515-BF-0	HARTFORD FINANCIAL SVCS GRP CORPORATE		12/19/2019	Jefferies & Co, Inc		469,393	452,000	5,605
42670*-AA-9	Henry Ford Hlth Sys Royal Oak CTL		12/15/2019	Direct		9,637,553	9,637,553	(27)
42670@-AA-7	Henry Ford Health System CTL		12/12/2019	Direct		1,574,126	1,574,126	0
427866-BB-3	HERSHEY CO CORPORATE 3.125% 11/15/49		10/28/2019	Citigroup Capital Markets Inc		448,254	450,000	0
427866-BD-9	HERSHEY CO CORPORATE 2.450% 11/15/29		10/28/2019	Merrill Lynch,Pierce,Fenner &		399,856	400,000	0
42824C-BD-0	HEWLETT-PACKARD CO CORP FLOATER		09/04/2019	JP Morgan Securities, Inc		10,000,000	10,000,000	0
437076-BN-1	Home Depot Inc CORPORATE		03/28/2019	WELLS FARGO SEC LLC		18,963,200	20,000,000	17,708
437076-BX-9	Home Depot Inc CORPORATE		04/08/2019	RBC Capital Markets		10,477,980	9,599,000	148,785
43815M-AC-0	HONDA_AUTO ASSET BACKED		08/20/2019	Bank Of Montreal-Montreal		6,362,997	6,275,000	439
43815N-AB-0	HONDA_AUTO ASSET BACKED		08/20/2019	SG Americas securities LLC		45,796,794	45,800,000	0
444859-BF-8	HUMANA INC CORPORATE 3.950% 03/15/27		09/13/2019	Credit Suisse First Boston Cor		6,129,841	5,827,000	1,279
444859-BG-6	HUMANA INC CORPORATE 4.800% 03/15/47		05/29/2019	WELLS FARGO SEC LLC		6,343,567	6,219,000	63,019
444859-BL-5	HUMANA INC CORPORATE 3.950% 08/15/49		08/08/2019	Various		16,545,615	16,415,000	0
44644A-AB-3	HUNTINGTON NATL BK CORPORATE		07/24/2019	Various		6,145,119	6,120,000	71,547
44644A-AH-0	HUNTINGTON NATL BK BANK NOTE		04/03/2019	Merrill Lynch,Pierce,Fenner &		2,318,400	2,300,000	7,786
44855#-AW-0	Hy Vee, Inc. Senior Note		08/01/2019	Various		32,373,843	31,804,117	227,726
44855#-AX-8	Hy Vee, Inc. Senior Note		06/03/2019	PGIM, Inc.		2,312,558	2,300,000	16,403
44935R-AB-4	HYUNDAI AUTO ASSET BACKED		08/06/2019	Merrill Lynch,Pierce,Fenner &		37,799,588	37,800,000	0
450636-C#-0	ITR CONCESSION CO LLC Sr. Secured		12/10/2019	Direct		11,600,000	11,600,000	0
450636-C@-2	ITR CONCESSION CO LLC Sr. Secured		12/10/2019	Direct		33,620,000	33,620,000	0
455434-BT-6	INDIANAPOLIS PWR & LT CO CORPORATE		07/19/2019	Jefferies & Co, Inc		10,735,886	10,085,000	93,034
45866F-AA-2	INTERCONTINENTALEXCHANGE GROUP CORPORATE		04/03/2019	Barclays Capital Inc		6,272,940	6,000,000	113,333
45866F-AG-9	INTERCONTINENTALEXCHANGE GROUP CORPORATE		01/08/2019	Various		10,103,486	10,080,000	142,002
459200-JX-0	IBM CORP CORPORATE 2.850% 05/13/22		05/08/2019	JP Morgan Securities, Inc		7,495,950	7,500,000	0
459200-JZ-5	IBM CORP CORPORATE 3.300% 05/15/26		10/22/2019	Various		37,684,373	37,410,000	78,671
459200-KA-8	IBM CORP CORPORATE 3.500% 05/15/29		10/18/2019	Barclays Capital Inc		12,887,040	12,000,000	183,167
46123*-AB-1	Invenergy III. Wind Hldgs LLC PIK Note		01/24/2019	Direct		490,446	490,446	0
46123*-AB-1	Invenergy III. Wind Hldgs LLC PIK Note		01/24/2019	Interest Capitalization		173,148	173,148	0
46270B-AA-9	IRET Properties Sr. Unsecured		09/13/2019	Direct		16,000,000	16,000,000	0
46270B-AC-5	IRET Properties Sr. Unsecured		09/30/2019	Direct		11,500,000	11,500,000	0
463556-A@-9	Iroquois Gas Transmission Syst Senior Un		05/09/2019	Direct		11,890,000	11,890,000	0
46591E-AS-6	JPMORGAN CHASE COMMERCIAL MORT CMBS		06/12/2019	JP Morgan Securities, Inc		8,584,963	8,500,000	19,174
46625H-JY-7	JP MORGAN CHASE & CO CORPORATE		12/05/2019	Merrill Lynch,Pierce,Fenner &		10,775,532	10,108,000	96,833
46625H-JZ-4	JP MORGAN CHASE & CO CORPORATE		07/26/2019	JP Morgan Securities, Inc		29,245,410	27,153,000	140,008
46625H-NJ-5	JP MORGAN CHASE & CO CORPORATE		10/24/2019	Various		45,671,828	41,425,000	241,506
46625H-RS-1	JP MORGAN CHASE & CO CORPORATE		09/17/2019	Suntrust Capital Markets Inc		515,690	500,000	4,178
46625H-RV-4	JP MORGAN CHASE & CO CORPORATE		08/19/2019	WELLS FARGO SEC LLC		1,543,950	1,500,000	17,208
46634S-AD-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		09/24/2019	Merrill Lynch,Pierce,Fenner &		14,171,979	13,949,657	30,461
46647P-AA-4	JPMORGAN CHASE & CO CORP FLOATER		03/18/2019	Various		69,092,220	69,310,000	353,403
46647P-AJ-5	JPMORGAN CHASE & CO CORP FLOATER		01/10/2019	BPN Paribas Securities		3,929,340	4,300,000	78,826
46647P-AK-2	JPMORGAN CHASE & CO CORP FLOATER		01/28/2019	WELLS FARGO SEC LLC		18,157,098	19,400,000	32,301
46647P-AL-0	JPMORGAN CHASE & CO CORP FLOATER		06/19/2019	Various		42,939,906	43,678,000	596,877
46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER		04/11/2019	Various		26,696,439	27,493,000	223,474
46647P-BD-7	JPMORGAN CHASE & CO CORP FLOATER		04/29/2019	JP Morgan Securities, Inc		2,100,000	2,100,000	0
46647P-BE-5	JPMORGAN CHASE & CO CORP FLOATER		09/05/2019	JP Morgan Securities, Inc		995,000	995,000	0

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46816*-AA-5	Jackson Generation, LLC Debt in a Projec		06/26/2019	Direct		33,025,000	33,025,000	0
476556-DC-6	JERSEY CENTRAL PWR & LT CORPORATE		06/25/2019	Key Capital Markets		4,035,150	3,750,000	72,563
48129R-AW-5	JP MORGAN CHASE COMMERCIAL MOR CMBS		11/14/2019	JP Morgan Securities, Inc		14,139,902	14,000,000	27,170
48240#-AB-1	K2 Pure Solutions NoCal LP Senior Secure		12/20/2019	Direct		1,633,333	1,633,333	0
48262*-AA-0	Veyron/KDP I Partners, LLC CTL		12/23/2019	Direct		8,957,453	8,957,453	0
485134-BQ-2	KANSAS CITY PWR & LT CO CORPORATE		04/10/2019	Morgan Stanley & Co, Inc		1,034,270	1,000,000	13,650
485134-BR-0	KANSAS CITY PWR & LT CO CORPORATE		04/10/2019	Merrill Lynch,Pierce,Fenner &		12,703,857	12,295,000	37,027
485134-BS-8	KANSAS CITY PWR & LT CO CORPORATE		04/15/2019	Various		23,445,373	23,395,000	10,559
485170-AS-3	KANSAS CITY SOUTHN INDS CORPORATE		12/04/2019	Various		7,436,336	6,600,000	63,333
485170-BB-9	KANSAS CITY SOUTHN INDS CORPORATE		06/26/2019	Goldman Sachs & Co		8,903,200	8,000,000	59,533
49326E-EG-4	KEYCORP CORPORATE 4.100% 04/30/28		01/31/2019	Key Capital Markets		3,061,200	3,000,000	32,117
49327M-2K-9	KEYBANK NA MONEY MARKET		01/25/2019	Key Capital Markets		8,464,722	8,600,000	45,723
49327M-2T-0	KEYBANK NA BANK NOTE 2.300% 09/14/22		01/23/2019	RBC Capital Markets		1,690,868	1,750,000	14,647
49327V-2A-1	KEYBANK NA/CLEVELAND OH		10/10/2019	Merrill Lynch,Pierce,Fenner &		3,367,798	3,220,000	44,096
49327V-2B-9	KEYBANK NA/CLEVELAND OH BANK NOTE		03/22/2019	Various		12,014,240	11,900,000	12,675
49339F-AC-9	KEYSTONE POWER PASS-THROUGH HO CORPORATE		12/02/2019	Interest Capitalization		44,624	44,624	0
49339F-AC-9	KEYSTONE POWER PASS-THROUGH HO CORPORATE		01/08/2019	Taxable Exchange		374,995	374,995	0
494550-BN-5	KINDER MORGAN ENERGY PARTNERS CORPORATE		07/15/2019	Deutsche Bank Securities Inc		170,112	160,000	3,378
49456B-AJ-0	Kinder Morgan Inc/DE CORPORATE		07/15/2019	Various		25,610,136	23,580,000	491,051
50077L-AY-2	KRAFT HEINZ FOODS CO CORPORATE		09/11/2019	Merrill Lynch,Pierce,Fenner &		3,854,126	3,910,000	0
50157#-AA-0	Kysor Warren Epta U.S. Senior Unsecured		04/18/2019	Direct		16,800,000	16,800,000	0
502175-D#-6	LTC Properties Inc Sr. Unsecured		10/10/2019	Direct		100,000,000	100,000,000	0
502431-AD-1	L3HARRIS TECHNOLOGIES INC CORP		07/02/2019	Taxable Exchange		2,283,552	2,295,000	4,172
50249A-AA-1	LYB INTERNATIONAL FINANCE III CORPORATE		10/02/2019	Mizuho Securities USA, Inc.		1,993,560	2,000,000	0
51889R-AA-7	LAUREL ROAD REFI STUDENT LOAN ASSET BACK		07/19/2019	Merrill Lynch,Pierce,Fenner &		14,801,287	14,801,428	0
51889R-AB-5	LAUREL ROAD REFI STUDENT LOAN ASSET BACK		07/19/2019	Merrill Lynch,Pierce,Fenner &		12,099,691	12,100,000	0
52204#-AA-9	Canal Taylor North LLC TR CTF		08/01/2019	PGIM, Inc.		2,777,834	2,745,668	11,326
53079E-BG-8	Liberty Mutual Group Inc. CORPORATE		02/05/2019	Barclays Capital Inc		5,915,520	5,800,000	6,359
53079E-BH-6	Liberty Mutual Group Inc. CORPORATE		08/05/2019	Various		46,868,365	44,680,000	124,288
53079E-BJ-2	Liberty Mutual Group Inc. CORPORATE		11/26/2019	Various		6,815,397	6,700,000	26,384
532457-BT-4	Eli Lilly & Co CORPORATE		04/22/2019	Various		38,282,593	38,064,000	133,526
532457-BT-4	Eli Lilly & Co CORPORATE		09/23/2019	PGIM, Inc.		10,701,690	9,305,000	9,189
532457-BU-1	Eli Lilly & Co CORPORATE		03/15/2019	Various		16,731,020	17,000,000	52,913
532457-BV-9	Eli Lilly & Co CORPORATE		02/20/2019	Merrill Lynch,Pierce,Fenner &		499,230	500,000	0
53621@-AQ-9	Lion Industrial Properties, LP Sr. Unsec		10/15/2019	Direct		12,500,000	12,500,000	0
53631@-AB-0	Lippert Components, Inc. Senior Unsecure		03/29/2019	Direct		5,000,000	5,000,000	0
53839#-AA-0	Living Cities Blended Catalyst Senior No		07/01/2019	Direct		655,840	682,890	911
000000-00-0	Living Spaces Furniture, LLC Sr. Secured		11/25/2019	Direct		9,825,000	9,825,000	0
53983@-BH-1	LOCKHEED MARTIN CORP CORPORATE		10/18/2019	Security Transfer		33,456,838	31,225,000	298,676
540424-AS-7	LOEWS CORP CORPORATE 3.750% 04/01/26		12/05/2019	Various		47,519,798	45,458,000	428,537
54949@-AP-4	Luck Stone Corporation Senior Unsecured		08/09/2019	Direct		3,750,000	3,750,000	0
55067#-AA-8	Lux Credit Consultants, LLC Sr. Secured		12/13/2019	Direct		8,240,571	8,240,571	0
55261F-AJ-3	M & T BK CORP CORPORATE		02/08/2019	Bank Of Montreal-Montreal		3,054,930	3,000,000	4,733
55303J-A@-5	MGP Ingredients, Inc. Senior Secured Not		04/30/2019	Direct		10,000,000	10,000,000	0
55336V-BG-4	MPLX LP CORP FLOATER 2.785% 09/09/21		09/04/2019	Citigroup Capital Markets Inc		13,000,000	13,000,000	0
55391#-AB-3	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec		04/30/2019	Direct		13,230,141	13,230,141	0
559080-AK-2	MAGELLAN MIDSTREAM PRTNS CORPORATE		10/16/2019	Barclays Capital Inc		7,085,862	6,300,000	41,125
559080-AL-0	MAGELLAN MIDSTREAM PRTNS CORPORATE		07/09/2019	Various		11,869,846	11,785,000	134,828
559080-AM-8	MAGELLAN MIDSTREAM PRTNS CORPORATE		06/25/2019	Barclays Capital Inc		3,006,210	3,000,000	29,400
559080-AN-6	MAGELLAN MIDSTREAM PRTNS CORPORATE		10/24/2019	Various		73,721,343	69,182,000	703,587
56139P-AA-8	MALURUS I LLC CORP FLOATER		09/23/2019	Citigroup Capital Markets Inc		190,000,000	190,000,000	0
570535-AQ-7	MARKEL CORP CORPORATE 5.000% 04/05/46		12/13/2019	Various		25,753,830	23,399,000	313,905
570535-AS-3	MARKEL CORP CORPORATE 4.300% 11/01/47		07/25/2019	Morgan Stanley & Co, Inc		2,483,675	2,500,000	26,278
570535-AT-1	MARKEL CORP CORPORATE 5.000% 05/20/49		07/23/2019	Various		38,084,964	34,950,000	226,156
570535-AV-6	MARKEL CORP CORPORATE 4.150% 09/17/50		10/17/2019	Various		22,809,029	22,765,000	25,476
571676-AC-9	MARS INC CORPORATE 3.600% 04/01/34		04/01/2019	Jefferies & Co, Inc		2,989,650	3,000,000	1,200
571676-AD-7	MARS INC CORPORATE 3.875% 04/01/39		04/29/2019	Various		5,079,508	5,110,000	17,601
571676-AF-2	MARS INC CORPORATE 3.950% 04/01/49		04/12/2019	Various		28,504,756	28,580,000	27,979
571676-AG-0	MARS INC CORPORATE 4.125% 04/01/54		04/15/2019	Various		45,532,443	45,460,000	75,002
571676-AH-8	MARS INC CORPORATE 4.200% 04/01/59		03/27/2019	Various		68,683,225	67,670,000	0
57169*-AZ-0	Mars Inc. Senior Unsecured Note		03/01/2019	PGIM, Inc.		12,972,326	14,170,000	180,030
57169*-BB-2	Mars Inc. Senior Unsecured Note		03/01/2019	PGIM, Inc.		26,341,040	29,000,000	442,878
571748-BE-1	MARSH & MCLENNAN COS INC CORPORATE		01/08/2019	Deutsche Bank Securities Inc		8,493,710	8,500,000	0
571748-BJ-0	MARSH & MCLENNAN COS INC CORPORATE		06/07/2019	Citigroup Capital Markets Inc		2,856,850	2,500,000	49,681
571903-AS-2	MARRIOTT INTL INC NEW CORPORATE		06/20/2019	Goldman Sachs & Co		3,215,340	3,212,000	2,509

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571903-BC-6	MARRIOTT INTL INC NEW CORPORATE		10/01/2019	JP Morgan Securities, Inc		12,972,960	13,000,000	0
573284-AU-0	MARTIN MARIETTA MATERIALS INC CORPORATE		11/14/2019	Various		3,114,089	3,300,000	65,580
574754-AM-9	MASHANTUCKET PEQUOT TRIBE CORPORATE		10/01/2019	Interest Capitalization		67,020	67,020	0
57636Q-AJ-3	Mastercard Inc CORPORATE		01/25/2019	Goldman Sachs & Co		1,362,690	1,350,000	20,081
58013M-EC-4	MCDONALDS CORP CORPORATE		05/10/2019	RBC Capital Markets		6,247,050	5,000,000	25,375
58013M-FH-2	MCDONALDS CORP CORPORATE		04/10/2019	RBC Capital Markets		6,775,890	6,600,000	33,449
58933Y-AJ-4	Merck & Co Inc CORPORATE		01/18/2019	Morgan Stanley & Co, Inc		6,107,880	6,000,000	44,958
58933Y-AV-7	Merck & Co Inc CORPORATE		05/02/2019	Credit Suisse First Boston Cor		5,217,045	5,100,000	32,598
58933Y-AW-5	Merck & Co Inc CORPORATE		04/30/2019	Various		41,163,110	40,000,000	189,889
58944#-AA-1	Mercy Health CTL Pass-Thru TR CTL		08/28/2019	Direct		3,222,292	3,222,292	0
58944#-AB-9	Mercy Health CTL Pass-Thru TR CTL		11/26/2019	Direct		3,745,015	3,745,015	0
59023V-AA-8	MERRILL LYNCH & CO INC CORPORATE		11/06/2019	Citigroup Capital Markets Inc		996,808	650,000	24,348
591138-AA-6	Metal Technolgies IND Inc Senior Note		08/01/2019	PGIM, Inc.		4,748,088	4,632,333	31,448
59166E-AB-1	MET_RPL MST_19-1A 3.750% 04/25/58		04/26/2019	Various		20,437,776	20,073,311	60,638
59182*-AB-2	MetLife Core Property Holdings Senior No		09/10/2019	Direct		66,200,000	66,200,000	0
59862*-AD-5	Mike Albert Leasing Inc. Senior Secured		03/11/2019	Direct		15,000,000	15,000,000	0
59862*-AF-0	Mike Albert Leasing Inc. Sr. Secured		12/27/2019	Direct		25,330,000	25,330,000	0
605417-BZ-6	Mississippi Power CORPORATE		03/08/2019	Various		5,380,709	5,729,000	119,429
61201#-AM-7	Montana-Dakota Utilities Co. Senior Unse		10/17/2019	Direct		4,980,000	4,980,000	0
61690G-AC-5	MORGAN STANLEY BAML TRUST MSBA CMBS		02/22/2019	Merrill Lynch,Pierce,Fenner &		53,378,493	52,658,552	130,952
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS		12/01/2019	Merrill Lynch,Pierce,Fenner &		(3,754,555)	(3,823,102)	(524)
61746B-EG-7	MORGAN STANLEY CORPORATE		06/04/2019	Credit Suisse First Boston Cor		4,895,458	4,600,000	74,910
61747Y-DY-8	MORGAN STANLEY CORPORATE		09/30/2019	Various		10,437,850	9,000,000	69,875
61760R-BB-7	MORGAN STANLEY CAPITAL I TRUST CMBS		11/25/2019	BREAN MURRAY CARRET &		7,146,530	6,998,629	20,815
61761D-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS		07/23/2019	Morgan Stanley & Co, Inc		3,652,810	3,592,606	6,845
61763K-AY-0	MORGAN STANLEY BAML TRUST MSBA CMBS		03/11/2019	Credit Suisse First Boston Cor		9,775,584	9,603,398	11,697
61769J-AZ-4	MORGAN STANLEY CAPITAL I TRUST CMBS		06/05/2019	Morgan Stanley & Co, Inc		26,764,393	26,500,000	41,844
61771M-AV-2	MORGAN STANLEY CAPITAL I TRUST CMBS		07/15/2019	Morgan Stanley & Co, Inc		9,089,757	9,000,000	18,030
617734-A@-7	Morongo Band of Mission Indian Senior Se		03/28/2019	Direct		3,100,000	3,100,000	0
617734-B*-8	Morongo Band of Mission Indian Senior Se		03/28/2019	Direct		10,000,000	10,000,000	0
63909@-AF-5	Nautical Solutions, LLC Senior Secured N		07/10/2019	Direct		431,762	431,762	0
63935C-AA-9	Navient Student Loan Trust ASSET BACKED		10/17/2019	Barclays Capital Inc		26,450,021	26,452,412	0
63940X-AA-6	NAVIENT FFELP ABS FLOATER		01/15/2019	RBC Capital Markets		7,038,292	7,038,292	0
63941B-AB-1	Navient Student Loan Trust ASSET BACKED		02/11/2019	Barclays Capital Inc		3,198,580	3,200,000	0
63941M-AA-9	EARNEST REFI STUDENT LOAN TRUS ASSET BAC		07/23/2019	RBC Capital Markets		26,174,890	26,177,812	0
63941M-AB-7	EARNEST REFI STUDENT LOAN TRUS ASSET BAC		07/23/2019	RBC Capital Markets		19,293,160	19,300,000	0
63949@-AB-6	Neal Communities of SW FL, LLC Senior Un		11/15/2019	Direct		1,000,000	1,000,000	0
641062-AD-6	NESTLE HLDGS INC. CORPORATE		01/23/2019	Mizuho Securities USA, Inc.		15,181,800	15,000,000	168,896
641062-AN-4	NESTLE HLDGS INC. CORPORATE		03/12/2019	RBC Capital Markets		10,141,300	10,000,000	188,889
649322-AF-1	NEW YORK PRESBYTERIAN HOSP CORPORATE		10/22/2019	Goldman Sachs & Co		39,517,060	39,501,000	0
64952W-CH-4	NEW YORK LIFE GLOBAL FDG CORPORATE		10/22/2019	Susquehanna Intl Group		4,552,687	4,599,000	42,877
64952W-CX-9	NEW YORK LIFE GLOBAL FDG CORPORATE		12/02/2019	Seaport Group		4,887,389	4,700,000	56,400
64952W-DA-8	NEW YORK LIFE GLOBAL FDG CORPORATE		01/16/2019	WELLS FARGO SEC LLC		3,674,432	3,666,000	53,615
64952W-DH-3	NEW YORK LIFE GLOBAL FDG CORPORATE		07/09/2019	JP Morgan Securities, Inc		24,966,750	25,000,000	0
64952W-DJ-9	NEW YORK LIFE GLOBAL FDG CORP FLOATER		07/09/2019	JP Morgan Securities, Inc		17,500,000	17,500,000	0
651639-AV-8	NEWMONT MINING CORP CORPORATE		08/09/2019	Tax Free Exchange		11,043,254	9,688,000	87,999
65364U-AB-2	NIAGARA MOHAWK PWR CORP CORPORATE		07/26/2019	Key Capital Markets		1,616,864	1,600,000	7,498
653650-D#-5	NIBCO, Inc. Sr. Unsecured		11/25/2019	Direct		13,455,000	13,455,000	0
65537*-AC-9	Nonprofit Finance Fnd Promissory Note		02/11/2019	Direct		1,842,758	2,000,000	8,314
655844-CB-2	NORFOLK SOUTHERN CORP CORPORATE		04/29/2019	Various		11,460,570	11,000,000	151,158
665501-AL-6	NORTHERN NAT GAS CO CORPORATE		06/12/2019	Various		9,601,396	9,320,000	139,979
666807-BN-1	NORTHROP GRUMMAN SYSTEMS CORPORATE		01/29/2019	RBC Capital Markets		5,865,211	6,100,000	8,811
666807-BP-6	NORTHROP GRUMMAN SYSTEMS CORPORATE		04/22/2019	Various		16,220,621	16,620,000	16,745
668074-AU-1	Northwestern Corp CORPORATE		10/23/2019	Various		7,736,208	7,600,000	127,252
66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE		04/11/2019	Jefferies & Co, Inc		4,401,360	4,000,000	77,733
67080L-AA-3	NUVEEN LLC CORPORATE 4.000% 11/01/28		02/14/2019	Key Capital Markets		3,222,813	3,120,000	30,660
67103H-AE-7	O'REILLY AUTOMOTIVE INC CORPORATE		10/18/2019	Security Transfer		7,118,975	6,750,000	24,628
67103H-AF-4	O'REILLY AUTOMOTIVE INC CORPORATE		07/09/2019	Various		7,232,805	7,025,000	89,005
674599-CE-3	Occidental Pete Corp CORPORATE		02/14/2019	Jefferies & Co, Inc		11,863,335	12,023,000	3,607
677415-CP-4	Ohio Pwr Company CORPORATE		10/18/2019	Security Transfer		6,884,378	6,465,000	20,270
677415-CR-0	Ohio Pwr Company CORPORATE		05/21/2019	Various		12,324,950	12,340,000	333
682680-AS-2	ONEOK INC CORPORATE 4.000% 07/13/27		07/09/2019	Barclays Capital Inc		7,266,980	7,000,000	138,444
682680-AV-5	ONEOK INC CORPORATE 5.200% 07/15/48		06/26/2019	Barclays Capital Inc		26,706,650	25,000,000	545,278
682680-AX-1	ONEOK INC CORPORATE 2.750% 09/01/24		08/12/2019	JP Morgan Securities, Inc		504,025	505,000	0
68271@-AB-3	One Energy Enterprises LLC Subordinated		09/30/2019	Direct		0	277,231	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
68271@-AB-3	One Energy Enterprises LLC Subordinated		07/01/2019	Interest Capitalization		638,351	638,351	0
68389X-BS-3	ORACLE CORP CORPORATE 2.950% 11/15/24		02/14/2019	WELLS FARGO SEC LLC		4,951,600	5,000,000	38,514
686514-AG-5	ORLANDO HEALTH OBLIGATED GROUP CORPORATE		01/30/2019	Goldman Sachs & Co		5,000,000	5,000,000	0
69344A-10-7	PGIM ACTIVE HIGH YIELD BOND ET COM		12/17/2019	RBC Capital Markets		99,999,936	0	0
693475-AV-7	PNC FINANCIAL SERVICES CORPORATE		01/17/2019	Morgan Stanley & Co, Inc		2,993,190	3,000,000	0
693475-AW-5	PNC FINANCIAL SERVICES CORPORATE		09/20/2019	Various		5,918,960	5,800,000	29,133
693475-AX-3	PNC FINANCIAL SERVICES CORPORATE		08/19/2019	Various		15,108,950	15,000,000	20,222
69349L-AG-3	PNC BANK NA CORPORATE 2.700% 11/01/22		08/13/2019	Various		10,632,544	10,700,000	127,943
69349L-AM-0	PNC BANK NA CORPORATE 3.800% 07/25/23		12/04/2019	Goldman Sachs & Co		2,232,075	2,118,000	29,287
69351U-AT-0	PPL Electric Utilities Corp CORPORATE		09/05/2019	Goldman Sachs & Co		7,001,460	6,000,000	109,283
69351U-AW-3	PPL Electric Utilities Corp CORPORATE		09/04/2019	BPN Paribas Securities		7,901,280	8,000,000	0
69353R-EQ-7	PNC BANK NATIONAL ASSOCIATION CORPORATE		03/21/2019	Morgan Stanley & Co, Inc		15,100,650	15,000,000	154,375
69353R-FG-8	PNC BANK NATIONAL ASSOCIATION BANK NOTE		03/28/2019	Suntrust Capital Markets Inc		2,935,851	2,935,000	39,427
70450Y-AC-7	PayPal Holdings Inc CORPORATE		09/19/2019	Goldman Sachs & Co		3,297,987	3,300,000	0
70462G-AA-6	PEACEHEALTH CORPORATE 4.787% 11/15/48		01/10/2019	Citigroup Capital Markets Inc		4,729,995	4,500,000	44,280
70602#-AE-1	Pella Corporation Sr. Unsecured		09/30/2019	Direct		5,000,000	5,000,000	0
70602#-AF-8	Pella Corporation Sr. Unsecured		09/30/2019	Direct		5,000,000	5,000,000	0
713448-EE-4	PEPSICO INC CORPORATE 7.290% 09/15/26		01/04/2019	Various		10,958,310	9,000,000	198,653
713448-EG-9	PEPSICO INC CORPORATE 7.000% 03/01/29		01/04/2019	Various		9,829,259	7,900,000	188,942
713448-EM-6	PEPSICO INC CORPORATE 3.375% 07/29/49		10/11/2019	JP Morgan Securities, Inc		572,248	550,000	3,970
718546-AL-8	PHILLIPS 66 CORPORATE 4.875% 11/15/44		04/23/2019	Barclays Capital Inc		36,956,582	34,450,000	746,417
718549-AC-2	PHILLIPS 66 PARTNERS LP CORPORATE		07/01/2019	Various		4,290,010	4,203,000	69,250
718549-AE-8	PHILLIPS 66 PARTNERS LP CORPORATE		07/01/2019	Various		15,382,482	14,880,000	137,394
718549-AG-3	PHILLIPS 66 PARTNERS LP CORPORATE		09/03/2019	RBC Capital Markets		5,985,780	6,000,000	0
731068-A@-1	Polaris Industries Inc. Senior Unsecured		08/09/2019	Direct		6,250,914	6,100,000	84,959
731068-A@-1	Polaris Industries Inc. Senior Unsecured		06/03/2019	PGIM, Inc.		11,501,689	11,200,000	44,364
74170*-AW-9	Prime Property Fund, LLC Senior Unsecure		05/23/2019	Direct		12,000,000	12,000,000	0
74170*-AY-5	Prime Property Fund, LLC Senior Unsecure		05/23/2019	Direct		11,980,000	11,980,000	0
74170*-BA-6	Prime Property Fund, LLC Sr. Unsecured		12/12/2019	Direct		10,380,000	10,380,000	0
74251V-AM-4	PRINCIPAL FINANCIAL GROUP INC CORPORATE		10/31/2019	Various		8,015,391	7,747,000	92,246
74256L-BJ-7	PRINCIPAL LFE GLB FND II CORPORATE		12/06/2019	Various		8,314,509	8,320,000	9,880
742638-AC-9	Principal US Property Sep Acct Senior No		01/02/2019	PGIM, Inc.		8,023,483	8,061,412	1,563
743315-AS-2	PROGRESSIVE CORP OHIO CORPORATE		10/22/2019	WELLS FARGO SEC LLC		4,702,306	4,100,000	3,873
743315-AT-0	PROGRESSIVE CORP OHIO CORPORATE		11/01/2019	Various		4,781,247	4,050,000	14,385
74340*-AK-0	Prologis U.S. Logistics Fund Senior Note		06/06/2019	Direct		50,000,000	50,000,000	0
743820-AA-0	PROVIDENCE ST JOSEPH HEALTH CORPORATE		09/24/2019	Goldman Sachs & Co		1,470,000	1,470,000	0
744448-CR-0	PUBLIC SERVICE CO COLO CORPORATE		10/11/2019	WELLS FARGO SEC LLC		575,590	500,000	1,744
744516-F@-9	Public Service Company of NC SENIOR NOTE		08/01/2019	Various		41,748,090	40,772,857	572,560
74456Q-BS-4	PUBLIC SVC ELEC & GAS CO CORPORATE		01/04/2019	Susquehanna Intl Group		5,528,625	5,750,000	25,396
749418-AA-3	RDO Equipment Co Senior Secured Note		06/03/2019	PGIM, Inc.		18,253,214	18,000,000	142,875
749418-AE-5	RDO Equipment Co Senior Secured Note		05/08/2019	Direct		1,000,000	1,000,000	0
75281A-BA-6	Range Resources Corporation CORPORATE		05/23/2019	RBC Capital Markets		2,393,750	2,500,000	25,347
756109-A*-5	Realty Income Corporation Senior Unsecur		05/20/2019	Direct		39,994,712	39,994,712	0
76289#-AD-0	Rich Holdings Inc. Senior Note		08/01/2019	PGIM, Inc.		5,878,359	5,688,533	21,798
769858-E@-6	Roanoke Gas Company Senior Unsecured Not		03/28/2019	Direct		2,000,000	2,000,000	0
771196-BJ-0	ROCHE HOLDINGS INC CORPORATE		01/24/2019	Daiwa Securities Co. Ltd Tokyo		2,042,589	2,075,000	13,488
771196-BK-7	ROCHE HOLDINGS INC CORPORATE		04/08/2019	Various		8,452,304	8,700,000	87,904
771367-CD-9	ROCHESTER GAS & ELECTRIC CORPORATE		08/20/2019	Morgan Stanley & Co, Inc		6,211,785	5,970,000	44,211
773903-AJ-8	ROCKWELL AUTOMATION INC CORPORATE		05/06/2019	Various		51,159,484	49,190,000	208,338
776743-AF-3	ROPER TECHNOLOGIES INC CORPORATE		02/12/2019	Deutsche Bank Securities Inc		908,244	900,000	17,430
78355H-KM-0	RYDER SYSTEM INC SR NT CORPORATE		05/15/2019	Mizuho Securities USA, Inc.		7,995,360	8,000,000	0
78471H-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		01/18/2019	Deutsche Bank Securities Inc		8,297,613	8,297,736	0
78471H-AB-4	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		01/18/2019	Deutsche Bank Securities Inc		16,097,925	16,100,000	0
79546V-AL-0	SALLY HOLDINGS LLC CORPORATE		08/14/2019	Citigroup Capital Markets Inc		1,990,000	2,000,000	23,438
80284N-AB-4	SANTANDER AUTO ASSET BACKED		10/09/2019	Citigroup Capital Markets Inc		52,293,677	52,300,000	0
80285J-AC-0	SANTANDER RETAIL AUTO LEASE TR ASSET BAC		11/13/2019	Various		26,698,644	26,685,537	4,989
808513-AM-7	CHARLES SCHWAB CORP CORPORATE		10/31/2019	Key Capital Markets		2,994,758	2,810,000	21,813
808513-AM-7	CHARLES SCHWAB CORP CORPORATE		10/18/2019	Security Transfer		5,358,567	5,080,000	33,592
808513-AX-3	CHARLES SCHWAB CORP CORPORATE		06/21/2019	Goldman Sachs & Co		7,363,197	6,900,000	25,089
83082@-AA-3	Sky Global Power One, LLC Senior Subordi		12/31/2019	Interest Capitalization		336,656	336,656	0
83401C-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		08/06/2019	JP Morgan Securities, Inc		49,903,839	49,905,661	0
83401C-AB-0	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		08/06/2019	JP Morgan Securities, Inc		34,590,488	34,600,000	0
83404W-AB-3	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		03/26/2019	Mizuho Securities USA, Inc.		17,399,020	17,400,000	0
83405*-AA-5	Softtek Integration Systems Senior Secur		01/08/2019	Direct		41,550,000	41,550,000	0
84346L-AA-8	SOUTHERN NATURAL GAS COMPANY L CORPORATE		10/31/2019	Barclays Capital Inc		11,202,500	10,000,000	76,000

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844741-BD-9	SOUTHWEST AIRLS CO CORPORATE		08/13/2019	Merrill Lynch,Pierce,Fenner &		2,684,311	2,655,000	18,050
845331-D#-1	SouthWest Water Company Senior Unsecured		09/27/2019	Direct		30,000,000	30,000,000	0
84859*-AA-4	Spire STL Pipeline LLC Sr. Unsecured		12/23/2019	Direct		8,000,000	8,000,000	0
852212-AD-1	Square Butte Electric SRNT		08/01/2019	PGIM, Inc.		6,146,704	5,710,099	32,310
857477-AL-7	STATE STREET CORP CORPORATE		07/25/2019	Mitsubishi UFJ SEC (USA) Inc		1,925,279	1,881,000	11,986
857477-AT-0	STATE STREET CORP CORPORATE		06/21/2019	WELLS FARGO SEC LLC		6,323,880	6,000,000	75,142
857477-AW-3	STATE STREET CORP CORPORATE		10/18/2019	Security Transfer		2,044,734	2,000,000	22,525
857477-BD-4	STATE STREET CORP CORP FLOATER		06/06/2019	Various		3,134,323	2,900,000	7,615
863667-AN-1	STRYKER CORP CORPORATE		10/18/2019	Security Transfer		19,040,371	17,885,000	64,336
86613@-AG-1	Summit LDC Holdings Senior Secured Note		05/08/2019	Direct		49,500,000	49,500,000	0
86787E-BD-8	SUNTRUST BKS INC CORP FLOATER		05/14/2019	Suntrust Capital Markets Inc		47,000,000	47,000,000	0
86787E-BE-6	SUNTRUST BKS INC BANK NOTE		05/14/2019	Suntrust Capital Markets Inc		6,896,481	6,900,000	0
87305N-B@-6	TTX Company Senior Unsecured Note		03/29/2019	Direct		1,000,000	1,000,000	0
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP CORPORATE		08/13/2019	Merrill Lynch,Pierce,Fenner &		3,930,000	4,000,000	18,333
875127-BF-8	Tampa Electric CORPORATE		07/24/2019	Various		18,896,368	17,425,000	197,531
875127-BG-6	Tampa Electric CORPORATE		07/22/2019	Mitsubishi UFJ SEC (USA) Inc		3,303,990	3,345,000	0
877249-AD-4	TAYLOR MORRISON COMMUNITIES IN CORPORATE		05/28/2019	Merrill Lynch,Pierce,Fenner &		2,468,375	2,450,000	34,070
000000-00-0	TNC/Opti Development Ptrs, LLC Senior Un		12/23/2019	Direct		400,853	400,853	0
882484-AB-4	TEXAS HEALTH RESOURCES CORPORATE		12/03/2019	Various		13,249,300	13,225,000	4,683
883203-BW-0	TEXTRON INC CORPORATE 4.000% 03/15/26		10/18/2019	Security Transfer		4,911,504	4,620,000	18,993
883203-BX-8	TEXTRON INC CORPORATE 3.650% 03/15/27		05/20/2019	US Bank NA		3,158,233	3,178,000	21,588
883203-BY-6	TEXTRON INC CORPORATE 3.375% 03/01/28		03/27/2019	WELLS FARGO SEC LLC		1,157,442	1,203,000	3,158
883556-BR-2	THERMO FISHER SCIENTIFIC CORPORATE		04/10/2019	Merrill Lynch,Pierce,Fenner &		1,453,455	1,500,000	2,827
883556-CE-0	THERMO FISHER SCIENTIFIC CORPORATE		09/25/2019	Goldman Sachs International		14,742,028	14,845,950	0
000000-00-0	36-54 Rector Urban Renewal LLC Redevelop		09/05/2019	Direct		4,932,536	4,932,536	0
88579Y-BD-2	3M CO CORPORATE 4.000% 09/14/48		03/13/2019	Various		20,254,466	19,841,000	115,593
88579Y-BG-5	3M CO CORPORATE 3.375% 03/01/29		05/15/2019	Various		5,941,187	5,865,000	32,353
891092-B*-8	The Toro Company Senior Unsecured Note		06/27/2019	Direct		1,000,000	1,000,000	0
891092-B@-6	The Toro Company Senior Unsecured Note		06/27/2019	Direct		3,970,000	3,970,000	0
89177B-AA-3	TOWD POINT MASTER TRUST CMO FLOATER		01/24/2019	Merrill Lynch,Pierce,Fenner &		16,338,841	16,438,964	51,372
89178B-AA-2	TOWD POINT MORTGAGE TRUST TPMT CMO FLOAT		11/04/2019	Merrill Lynch,Pierce,Fenner &		69,337,065	68,671,303	204,679
89236T-FG-5	TOYOTA MOTOR CREDIT CORP CORP FLOATER		06/26/2019	WELLS FARGO SEC LLC		25,037,500	25,000,000	145,777
89236T-FR-1	TOYOTA MOTOR CREDIT CORP CORP FLOATER		01/03/2019	JP Morgan Securities, Inc		12,500,000	12,500,000	0
89238U-AB-6	TOYOTA AUTO ASSET BACKED		08/06/2019	JP Morgan Securities, Inc		28,998,652	29,000,000	0
893574-AM-5	TRANSCONTINENTAL GAS PIPE LINE CORPORATE		10/16/2019	Various		15,321,513	14,670,000	109,392
89389J-AB-8	TRANSPORTATION EQUIPMENT FINAN ASSET BAC		10/08/2019	Bank Of Montreal-Montreal		28,098,564	28,100,000	0
89417E-AP-4	TRAVELERS COS INC/THE CORPORATE		10/30/2019	WELLS FARGO SEC LLC		1,389,110	1,200,000	7,152
89488#-AA-8	Trenton Biogas, LLC Promissory Note Tran		12/23/2019	Direct		6,540,000	6,540,000	56,158
89488#-AB-6	Trenton Biogas, LLC Promissory Note Tran		12/23/2019	Direct		9,810,000	9,810,000	84,238
896517-AA-7	TRINITY HEALTH CR GROUP CORPORATE		12/04/2019	Merrill Lynch,Pierce,Fenner &		4,960,000	4,960,000	0
89838L-AG-9	TRUSTEES OF BOSTON COLLEGE CORPORATE		10/17/2019	Barclays Capital Inc		8,066,000	8,066,000	0
89838Q-AA-1	BOSTON UNIVERSITY CORPORATE		01/14/2019	WELLS FARGO SEC LLC		1,714,616	1,725,000	28,994
90185#-AA-2	Two Center St Urban Renewal Bridge Loan		05/07/2019	Direct		668,014	673,213	50,775
902494-BD-4	TYSON FOODS CORPORATE 4.550% 06/02/47		12/11/2019	Various		6,880,670	6,092,000	43,732
902494-BH-5	TYSON FOODS CORPORATE 5.100% 09/28/48		10/24/2019	Various		33,882,116	29,426,000	290,370
902494-BK-8	TYSON FOODS CORPORATE 4.350% 03/01/29		02/13/2019	Morgan Stanley & Co, Inc		399,928	400,000	0
90268T-AC-8	UBS-CITIGROUP COMMERCIAL MORTG CMBS		03/27/2019	Merrill Lynch,Pierce,Fenner &		9,977,725	9,794,086	27,385
90278M-AZ-0	UBS COMMERCIAL MORTGAGE TRUST CMBS		09/26/2019	UBS International		2,019,986	2,000,000	2,076
90331H-NV-1	US BANK NA BANK NOTE 3.400% 07/24/23		01/16/2019	Merrill Lynch,Pierce,Fenner &		4,014,760	4,000,000	65,733
90377@-AA-2	US Corrugated Holdings II, Inc Senior Se		09/10/2019	Direct		53,200,000	53,200,000	0
90377@-AB-0	US Corrugated Holdings II, Inc Sr. Secur		09/10/2019	Direct		1,270,000	1,270,000	0
904764-AY-3	UNILEVER CAPITAL CORP CORPORATE		01/02/2019	Goldman Sachs & Co		5,500,278	5,750,000	27,328
907818-FF-0	UNION PACIFIC CORP CORPORATE		11/20/2019	Taxable Exchange		2,468,107	2,700,000	0
90932J-AA-0	UNITED AIRLINES INC UNITED AIRLINES INC		09/03/2019	Credit Suisse First Boston Cor		195,000	195,000	0
911312-BH-8	UNITED PARCEL SERVICE CORP FLOATER		02/25/2019	Credit Suisse First Boston Cor		49,962,000	50,000,000	233,304
911312-BK-1	UNITED PARCEL SERVICE CORPORATE		01/08/2019	Various		29,085,300	30,000,000	206,250
911312-BQ-8	UNITED PARCEL SERVICE CORPORATE		03/13/2019	Morgan Stanley & Co, Inc		9,993,300	10,000,000	0
911365-BL-7	UNITED RENTALS NA INC CORPORATE		08/14/2019	Citigroup Capital Markets Inc		2,050,000	2,000,000	28,000
91159H-HM-5	US BANCORP SR NT CORPORATE		06/21/2019	JP Morgan Securities, Inc		7,127,172	7,009,000	35,006
91159H-HN-3	US BANCORP SR NT CORPORATE		03/21/2019	Various		12,471,142	13,268,000	32,295
91159H-HP-8	US BANCORP SR NT CORPORATE		01/17/2019	Toronto Dominion Securities		9,719,762	9,876,000	128,182
91159H-HW-3	US BANCORP SR NT CORPORATE		12/19/2019	Suntrust Capital Markets Inc		7,856,420	7,620,000	58,590
000000-00-0	The US Fund for UNICEF Senior Note		02/19/2019	Direct		12,300,576	12,500,000	0
91324P-DU-3	UNITEDHEALTH GROUP INC CORPORATE		07/23/2019	Merrill Lynch,Pierce,Fenner &		13,254,248	13,300,000	0
91481C-AC-4	UNIV OF PENNSYLVANIA CORPORATE		08/02/2019	Various		29,785,448	29,550,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91529Y-AN-6	UNUM GROUP CORPORATE 4.000% 06/15/29		07/10/2019	Various		11,356,484	11,115,000	22,193
91529Y-AN-6	UNUM GROUP CORPORATE 4.000% 06/15/29		12/26/2019	PGIM, Inc.		8,935,595	8,495,000	11,327
91532#-AA-0	UPENN (RADNOR PA) CTL TR CTL		12/16/2019	Various		9,680,630	9,680,630	395
91913Y-AW-0	VALERO ENERGY CORPORATE		05/22/2019	Various		8,972,653	8,881,000	27,664
91914J-AA-0	VALERO ENERGY PARTNERS LP CORPORATE		10/18/2019	Security Transfer		8,636,981	7,994,000	123,380
91914J-AB-8	VALERO ENERGY PARTNERS LP CORPORATE		01/31/2019	Merrill Lynch,Pierce,Fenner &		3,034,350	3,000,000	52,125
92343V-CM-4	Verizon Communications CORPORATE		04/09/2019	Various		21,955,900	20,000,000	139,222
92343V-CX-0	Verizon Communications CORPORATE		03/22/2019	Various		15,353,800	15,000,000	20,726
92343V-CZ-5	Verizon Communications CORPORATE		05/28/2019	Various		31,574,500	30,000,000	177,796
92343V-DS-0	Verizon Communications CORPORATE		04/05/2019	RBC Capital Markets		5,498,200	5,000,000	121,123
92345Y-AA-4	Verisk Analytics, Inc. CORPORATE		07/22/2019	Merrill Lynch,Pierce,Fenner &		5,284,900	5,000,000	66,861
927804-FX-7	Virginia Electric Power CORPORATE		11/07/2019	Mitsubishi UFJ SEC (USA) Inc		2,358,706	2,220,000	12,303
92826C-AH-5	Visa Inc CORPORATE 2.750% 09/15/27		01/25/2019	US Bank NA		190,952	200,000	2,047
92936J-BB-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		11/22/2019	Goldman Sachs & Co		50,719,572	49,569,500	121,894
92937E-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2019	Goldman Sachs & Co		(11,631,017)	(11,794,574)	(1,723)
931142-EE-9	WAL MART STORES INC CORPORATE		01/03/2019	Goldman Sachs & Co		5,873,280	5,750,000	6,501
931142-EM-1	WAL MART STORES INC CORPORATE		04/16/2019	Mizuho Securities USA, Inc.		28,062,908	28,100,000	0
94106L-BG-3	WASTE MANAGEMENT INC CORPORATE		05/20/2019	Various		12,323,855	12,275,000	0
94106L-BH-1	WASTE MANAGEMENT INC CORPORATE		05/14/2019	Goldman Sachs & Co		8,597,678	8,600,000	0
94689@-AE-9	WBI Energy Transmission Senior Unsecured		12/16/2019	Direct		1,000,000	1,000,000	0
949746-RW-3	WELLS FARGO CO CORPORATE		04/08/2019	WELLS FARGO SEC LLC		16,367,232	16,800,000	235,200
949746-SY-8	WELLS FARGO CO CORPORATE		02/01/2019	RBC Dominion Securities Inc		114,504	114,504	0
94974B-FJ-4	Wells Fargo & Co NT CORPORATE		12/09/2019	Goldman Sachs & Co		9,820,720	9,500,000	107,429
94974B-GK-0	Wells Fargo & Co NT CORPORATE		04/12/2019	Various		16,235,530	16,455,000	264,341
94974B-GL-8	Wells Fargo & Co NT CORPORATE		10/22/2019	Various		9,647,326	8,800,000	93,907
94989A-AR-6	WELLS FARGO COMMERCIAL MORTGAG CMBS		11/20/2019	Morgan Stanley & Co, Inc		4,551,224	4,554,070	7,847
95000U-2C-6	WELLS FARGO & COMPANY CORPORATE		01/16/2019	WELLS FARGO SEC LLC		9,981,900	10,000,000	0
95000U-2D-4	WELLS FARGO & COMPANY CORPORATE		01/16/2019	WELLS FARGO SEC LLC		2,295,906	2,300,000	0
95000U-2F-9	WELLS FARGO & COMPANY CORP FLOATER		08/28/2019	Various		35,448,900	35,000,000	40,394
95000U-2G-7	WELLS FARGO & COMPANY CORP FLOATER		11/05/2019	UBS International		4,484,880	4,500,000	2,519
95001G-AD-5	WELLS FARGO COMMERCIAL MORTGAG CMBS		04/18/2019	Barclays Capital Inc		15,055,664	15,000,000	30,525
95001V-AT-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		06/21/2019	WELLS FARGO SEC LLC		6,362,943	6,300,000	5,346
95001W-AY-4	WELLS FARGO COMMERCIAL MORTGAG CMBS		02/21/2019	WELLS FARGO SEC LLC		2,019,964	2,000,000	833
95001X-BA-3	WELLS FARGO COMMERCIAL MORTGAG CMBS		04/29/2019	WELLS FARGO SEC LLC		13,129,168	13,000,000	16,271
95002B-AD-5	WELLS FARGO COMMERCIAL MORTGAG CMBS		10/22/2019	WELLS FARGO SEC LLC		13,129,818	13,000,000	6,039
95002M-AU-3	WELLS FARGO COMMERCIAL MORTGAG CMBS		08/05/2019	WELLS FARGO SEC LLC		2,019,948	2,000,000	2,777
95709T-AJ-9	Westar Energy Inc CORPORATE		03/13/2019	WELLS FARGO SEC LLC		8,344,823	8,350,000	155,959
95709T-AM-2	Westar Energy Inc CORPORATE		10/22/2019	US Bank NA		1,714,698	1,480,000	24,985
95709T-AN-0	Westar Energy Inc CORPORATE		12/09/2019	Various		9,645,017	9,550,000	107,628
95709T-AQ-3	Westar Energy Inc CORPORATE		08/12/2019	US Bank NA		1,239,075	1,250,000	0
96301#-AE-0	Wheeler Machinery Co. Senior Unsecured N		08/14/2019	Direct		3,550,000	3,550,000	0
96301#-AF-7	Wheeler Machinery Co. Senior Unsecured		08/14/2019	Direct		5,300,000	5,300,000	0
96608#-AA-8	Whitestone REIT Op Part LP Senior Unsecu		03/22/2019	Direct		2,950,000	2,950,000	0
96926D-AU-4	WILLIAM LYON HOMES INC CORPORATE		08/12/2019	Various		3,750,000	3,750,000	63,875
96926G-AA-1	RICE UNIV CORPORATE 4.626% 05/15/63		09/11/2019	Citigroup Capital Markets Inc		2,583,820	2,000,000	30,326
97068L-AA-6	WILLIS-KNIGHTON MEDICAL CENTER CORPORATE		03/15/2019	WELLS FARGO SEC LLC		8,231,654	7,680,000	18,482
976843-BM-3	WISCONSIN PUBLIC SERVICE CORPORATE		08/07/2019	WELLS FARGO SEC LLC		4,404,929	4,410,000	0
98162G-AB-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		08/13/2019	WELLS FARGO SEC LLC		46,496,327	46,500,000	0
98259@-AC-4	Wurth Group of North America Senior Note		05/01/2019	PGIM, Inc.		14,589,129	14,217,000	69,000
Q5657#-AA-1	Loram Pty Ltd. Sr. Unsecured		10/28/2019	Direct		40,434,984	40,434,984	0
00889Y-AD-3	AIMCO REALTY INVESTORS LP CORPORATE	A	08/15/2019	TD SECURITIES INC		151,587	149,521	258
01626P-AG-1	ALIMENTATION COUCHE-TARD INC CORP FOREIG	A	06/19/2019	Various		4,736,928	4,708,000	85,333
019456-AE-2	ALLIED PPTYS REAL ESTATE INVT DISCOUNT N	A	10/02/2019	Scotia Capital Inc		37,608	37,608	0
06368B-5B-0	BANK OF MONTREAL DISCOUNT NOTE	A	07/25/2019	Nesbitt Burns		220,733	220,826	0
06368B-TX-6	BANK OF MONTREAL CORP FOREIGN	A	11/25/2019	Nesbitt Burns		74,726	69,857	531
06370R-T9-0	BANK OF MONTREAL (CHICAGO BRAN CERTIFICA	A	07/26/2019	Bank Of Montreal-Montreal		50,000,000	50,000,000	0
06415E-LY-9	BANK OF NOVA SCOTIA DISCOUNT NOTE	A	01/11/2019	Scotia Capital Inc		173,513	173,513	0
06415E-UC-7	BANK OF NOVA SCOTIA CORPORATE	A	06/25/2019	Scotia Capital Inc		136,591	136,591	0
06415E-XV-2	BANK OF NOVA SCOTIA CORP FOR	A	09/19/2019	Scotia Capital Inc		135,622	135,629	0
07329V-AR-1	BCIMC REALTY DISCOUNT NOTE	A	11/25/2019	Wood Gundy Inc		62,733	60,092	286
07813Z-CA-0	BELL CANADA LTD Corp Foreign	A	11/25/2019	DESJARDINS		72,098	67,603	690
07813Z-CB-8	BELL CANADA LTD CORP FOREIGN	A	05/08/2019	Scotia Capital Inc		51,878	51,985	0
124765-H*-2	CAE, Inc. Senior Unsecured Note	A	12/06/2019	Direct		24,835,000	24,835,000	0
13607G-CJ-1	CANADIAN IMPERIAL BANK DISCOUNT NOTE	A	06/12/2019	Wood Gundy Inc		128,025	128,031	0
13607G-FB-5	CANADIAN IMPERIAL BANK CORP FOREIGN	A	08/26/2019	Wood Gundy Inc		218,217	218,217	0

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136375-CT-7	CANADIAN NATL RAILWAY NT CORPORATE	A	02/05/2019	Nesbitt Burns		135,960	137,080	0
136375-CV-2	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	04/12/2019	Various		20,580,190	18,500,000	339,992
17039A-AP-1	CHOICE PROPERTIES REAL ESTATE CORP FOREI	A	05/28/2019	RBC Dominion Securities Inc		74,220	74,220	0
23384N-BL-0	DAIMLER CANADA FINANCE CORP FOREIGN	A	03/06/2019	TD SECURITIES INC		52,154	52,163	0
23384N-BP-1	DAIMLER CANADA FINANCE DISCOUNT NOTE	A	08/14/2019	RBC Dominion Securities Inc		67,643	67,649	0
29250Z-AX-6	ENBRIDGE PIPELINES INC CORPORATE	A	02/28/2019	Various		60,957	60,741	22
29251Z-BS-5	ENBRIDGE INC CORP FOREIGN	A	10/01/2019	Scotia Capital Inc		37,706	37,732	0
29260Z-AA-4	ENBRIDGE GAS INC CORP FOREIGN	A	11/25/2019	Various		120,767	120,312	510
318071-AF-4	FINNING INTL INC CORP FOREIGN	A	11/25/2019	Various		74,761	75,289	340
31943B-BZ-2	FIRST CAPITAL REALTY DISCOUNT NOTE	A	07/11/2019	RBC Dominion Securities Inc		38,203	38,203	0
35085Z-BU-9	407 INTL INC CORP FOREIGN	A	12/03/2019	Various		164,441	150,320	865
39191Z-AY-5	GREATER TORONTO AIRPORTS AUTHO CORP	A	12/03/2019	Nesbitt Burns		147,181	112,820	42
438121-AV-7	HONDA CANADA FINANCE CORP FOREIGN	A	05/28/2019	TD SECURITIES INC		81,642	81,642	0
448055-AP-8	HUSKY ENERGY INC CORP FOREIGN	A	07/18/2019	Various		3,460,311	3,300,000	48,290
63306A-GD-2	NATIONAL BK CDA MONTREAL QUE CORP FOREIG	A	07/09/2019	National Bank Of Canada		91,390	91,390	0
663307-AD-8	NORTHWEST REDWATER DISCOUNT NOTE	A	05/15/2019	Nesbitt Burns		29,941	29,738	250
66509C-AA-8	Northern Courier Pipeline LP DISCOUNT NO	A	07/10/2019	RBC Dominion Securities Inc		81,783	81,783	0
000000-00-0	Northern Courier Pipeline LP Senior Secu	A	07/17/2019	Direct		34,844,889	34,844,889	0
67077M-AS-7	NUTRIEN LTD CORP FOREIGN	A	07/22/2019	Goldman Sachs & Co		3,112,643	2,765,000	3,629
67077M-AT-5	NUTRIEN LTD CORP FOREIGN	A	04/01/2019	RBC Capital Markets		11,560,304	11,300,000	303
67077M-AU-2	NUTRIEN LTD CORP FOREIGN	A	04/16/2019	Various		52,305,210	49,768,000	87,246
68214W-AS-7	OMERS REALTY CORP DISCOUNT NOTE	A	11/25/2019	National Bank Of Canada		58,149	52,580	915
70632Z-AP-6	PEMBINA PIPELINE CORP DISCOUNT NOTE	A	09/09/2019	Wood Gundy Inc		75,990	75,997	0
717046-C#-1	Peyto Exploration & Dev Corp Senior Unse	A	01/03/2019	Direct		17,160,579	17,160,579	0
724155-AB-2	PIP6 Courier Holdings LP Sr. Secured	A	11/26/2019	Direct		2,094,233	2,094,233	0
75585R-QZ-1	REAL ESTATE ASSET LIQUIDITY TR DISCOUNT	A	06/14/2019	RBC Dominion Securities Inc		37,399	37,401	63
766910-BE-2	RIOCAN REAL ESTATE INVST DISCOUNT NOTE	A	08/07/2019	TD SECURITIES INC		37,567	37,567	0
775109-BJ-9	ROGERS COMMUN INC. 3.250% 05/01/29	A	11/25/2019	Various		151,701	149,745	191
780086-QY-3	ROYAL BANK OF CANADA DISCOUNT NOTE	A	06/27/2019	RBC Dominion Securities Inc		133,425	133,425	0
780086-RA-4	ROYAL BANK OF CANADA DISCOUNT NOTE	A	07/18/2019	RBC Dominion Securities Inc		137,499	137,499	0
780086-RF-3	ROYAL BANK OF CANADA CORP FOR	A	10/28/2019	RBC Dominion Securities Inc		114,811	114,811	0
780086-RN-6	ROYAL BANK OF CANADA Corp Foreign	A	12/16/2019	RBC Dominion Securities Inc		174,869	174,885	0
78012K-ZG-5	ROYAL BANK OF CANADA CORP FOREIGN	A	01/16/2019	RBC Capital Markets		9,892,400	10,000,000	127,569
78012U-QH-1	ROYAL BANK OF CANADA (NEW YORK CERTIFICA	A	07/12/2019	RBC Capital Markets		35,000,000	35,000,000	0
78015K-7C-2	ROYAL BANK OF CANADA CORP FOREIGN	A	12/06/2019	Various		22,835,035	22,882,000	65,786
80685X-AB-7	SCHLUMBERGER FINANCE CANADA LT CORP FORE	A	07/29/2019	JP Morgan Securities, Inc		6,557,460	6,500,000	33,972
82028K-AZ-4	SHAW COMMUNICATIONS INC CORP FOREIGN	A	12/05/2019	RBC Dominion Securities Inc		83,428	83,034	0
86721Z-AP-4	SUNCOR ENERGY INC CORP FOREIGN	A	05/22/2019	TD SECURITIES INC		52,083	52,208	0
87971M-BG-7	TELUS CORP TELUS CORPORATION	A	11/25/2019	DESJARDINS		39,497	37,557	325
87971M-BJ-1	TELUS CORP CORP FOREIGN	A	11/25/2019	Various		151,684	150,020	204
87971M-BL-6	TELUS CORP DISCOUNT NOTE	A	06/26/2019	Scotia Capital Inc		76,004	76,101	0
87971M-BN-2	TELUS CORP COrp Foreign	A	12/11/2019	Scotia Capital Inc		113,096	113,495	0
87971M-BP-7	TELUS CORP CORP FOR 3.950% 02/16/50	A	12/11/2019	Scotia Capital Inc		67,521	68,097	0
89114M-3H-8	TORONTO-DOMINION BANK (NEW YOR CERTIFICA	A	07/26/2019	Toronto Dominion Securities		20,000,000	20,000,000	0
89114M-X8-5	TORONTO-DOMINION BANK (NEW YOR CERTIFICA	A	07/03/2019	Toronto Dominion Securities		40,000,000	40,000,000	0
89114Q-CA-4	TORONTO-DOMINION BANK/THE CORP FOREIGN	A	06/05/2019	Various		12,498,250	12,500,000	0
89117F-NR-6	TORONTO-DOMINION BANK/THE	A	05/28/2019	TD SECURITIES INC		178,127	178,127	0
89117F-PG-8	TORONTO-DOMINION BANK/THE DISCOUNT NOTE	A	06/18/2019	TD SECURITIES INC		268,510	268,607	0
892329-BJ-1	TOYOTA CREDIT CANADA INC CORP FOREIGN	A	03/20/2019	TD SECURITIES INC		60,019	60,024	0
89353Z-BU-1	TRANS CANADA PIPELINES CORP FOREIGN	A	06/21/2019	Wood Gundy Inc		47,027	30,263	854
89353Z-BV-9	TRANS CANADA PIPELINES CORP FOREIGN	A	07/04/2019	TD SECURITIES INC		34,005	30,638	206
89353Z-CD-8	TRANS CANADA PIPELINES CORP FOREIGN	A	04/08/2019	Wood Gundy Inc		15,005	15,010	0
89353Z-CE-6	TRANS CANADA PIPELINES CORP Foreign	A	09/16/2019	Wood Gundy Inc		60,170	60,345	0
918423-AW-4	VW CREDIT CANADA INC CORP FOR	A	09/20/2019	TD SECURITIES INC		82,727	82,903	0
C0445#-AM-8	ARC Resources Ltd. Senior Unsecured Note	A	06/03/2019	PGIM, Inc.		21,929,871	21,500,000	227,542
C1465*-AF-0	CGI Group Inc Senior Note	A	06/03/2019	PGIM, Inc.		7,725,382	7,375,000	171,739
C1465*-AK-9	CGI Group Inc Senior Note	A	06/03/2019	PGIM, Inc.		48,707,514	47,857,143	402,718
C6574#-AB-2	North West Company, Inc. Senior Secured	A	05/01/2019	PGIM, Inc.		13,916,224	14,000,000	171,675
C8665*-AA-4	TForce Holdings Inc Sr. Unsecured	A	12/20/2019	Direct		69,860,000	69,860,000	0
C8666#-AB-7	TQM Pipeline and Company, LP Senior Unse	A	08/28/2019	Direct		19,081,656	19,081,656	0
C8894#-AP-0	Tolko Industries Ltd. Senior Secured Not	A	12/09/2019	Direct		5,370,000	5,370,000	0
00507U-AS-0	ALLERGAN FUNDING SCS CORP FOREIGN	D	10/15/2019	Deutsche Bank Securities Inc		10,464,300	10,000,000	33,778
01749T-AE-0	ADAGIO CLO CLO 3.151% 01/15/30	D	06/25/2019	Goldman Sachs & Co		50,000,000	50,000,000	0
01750H-AA-0	AXA CLO CLO 3.356% 01/19/33	D	12/19/2019	Goldman Sachs & Co		1,500,000	1,500,000	0
02364W-BD-6	AMERICA MOVIL SAB DE CV CORP FOREIGN	D	01/23/2019	BBVA		2,462,500	2,500,000	1,953

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03330F-AA-9	ANCHORAGE CLO CLO 3.916% 01/20/32	D	12/23/2019	JP Morgan Securities, Inc		2,000,000	2,000,000	0
03330N-AA-2	ANCHORAGE CAPITAL CLO LTD CLO	D	07/26/2019	WELLS FARGO SEC LLC		27,500,000	27,500,000	0
04965C-AJ-7	CSAM CLO 2.783% 04/22/27	D	09/25/2019	Morgan Stanley & Co, Inc		4,670,000	4,670,000	27,010
05252A-DE-8	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN	D	11/14/2019	Merrill Lynch,Pierce,Fenner &		22,500,000	22,500,000	0
05256L-AC-7	Australia Pacific LNG Senior Secured Not	D	03/27/2019	Direct		15,045,000	15,045,000	0
053633-AG-8	AVERY PT III CLO LTD CLO	D	10/09/2019	Barclays Capital Inc		1,381,337	1,381,337	11,153
05364C-AW-2	Avery Point CLO Ltd CLO	D	06/21/2019	Credit Suisse First Boston Cor		30,000,000	30,000,000	0
055451-AV-0	BHP BILLITON FIN USA LTD CORP FOREIGN	D	02/12/2019	Barclays Capital Inc		2,301,780	2,000,000	37,222
05551C-AA-3	BIB Central American Rec. Ltd. Sr. Secur	D	11/05/2019	Direct		17,852,045	17,852,045	0
05565Q-DB-1	BP CAPITAL MARKETS PLC CORP FOREIGN	D	03/26/2019	JP Morgan Securities, Inc		19,504,600	20,000,000	249,520
05586F-3A-3	BNP PARIBAS (NEW YORK BRANCH) CERTIFICAT	D	06/24/2019	BPN Paribas Securities		21,000,000	21,000,000	0
05633W-AB-9	BAC San Jose DPR Funding Senior Secured	D	08/01/2019	PGIM, Inc.		6,425,741	6,400,000	60,800
05875F-AQ-0	BALLYROCK LTD CLO 3.351% 10/15/28	D	03/22/2019	JP Morgan Securities, Inc		45,000,000	45,000,000	0
064255-AR-3	BANK OF TOKYO-MITSUBISHI UFJ L CORP FORE	D	12/05/2019	Mitsubishi UFJ SEC (USA) Inc		16,540,205	15,500,000	158,875
06675F-AR-8	BANQUE FEDERATIVE DU CREDIT CORP FOREIGN	D	11/19/2019	Barclays Capital Inc		5,067,547	4,815,000	60,689
06675F-AS-6	BANQUE FEDERATIVE DU CREDIT CORP FOREIGN	D	11/18/2019	Citigroup Capital Markets Inc		8,974,530	9,000,000	0
07132J-AL-8	BATTALION CLO LTD CLO 3.186% 01/24/29	D	04/25/2019	Morgan Stanley & Co, Inc		37,250,000	37,250,000	0
08179X-AL-9	BENEFIT STREET PARTNERS CLO LT CLO	D	01/10/2019	Credit Suisse First Boston Cor		3,493,000	3,500,000	32,614
09628W-AL-6	BLUEMOUNTAIN CLO CLO 3.209% 08/20/32	D	08/29/2019	Citigroup Capital Markets Inc		22,500,000	22,500,000	0
09659W-2A-1	BNP PARIBAS SA CORP FOREIGN	D	11/15/2019	CREDIT AGRICOLE SECURITIES USA		5,089,650	5,000,000	72,111
12117#-AC-5	Bureau Veritas Holdings, Inc. Senior Uns	D	01/16/2019	Various		39,420,000	39,420,000	0
14311N-AL-8	CARLYLE CLO 3.306% 07/20/32	D	05/14/2019	Citigroup Capital Markets Inc		35,000,000	35,000,000	0
14315J-AL-3	CARLYLE CLO CLO 3.186% 07/20/31	D	10/24/2019	BROWNSTONE INVESTMENT GROUP		496,250	500,000	310
14918K-AJ-6	CARLSON CLO CLO 3.216% 10/20/28	D	10/17/2019	Credit Suisse First Boston Cor		50,000,000	50,000,000	0
2027A0-KA-6	COMMONWEALTH BANK OF AUSTRALIA CORP FRGN	D	06/06/2019	Cantor Fitzgerald & Co. Inc.		5,013,395	5,000,000	31,244
21684L-4E-9	COOPERATIEVE RABOBANK UA (NEW CERTIFICAT	D	07/16/2019	Merrill Lynch,Pierce,Fenner &		40,000,000	40,000,000	0
22532X-MU-9	CREDIT AGRICOLE CORPORATE AND CERTIFICAT	D	09/10/2019	BONY Capital Markets		24,975,503	25,000,000	0
22535W-AA-5	CREDIT AGRICOLE SA (LONDON BRA CORP FORE	D	11/15/2019	RBC Capital Markets		6,812,416	6,656,000	80,496
225401-AM-0	CREDIT SUISSE AG CORP FRGN FLOATER	D	09/04/2019	Credit Suisse First Boston Cor		6,080,000	6,080,000	0
22549L-VT-9	CREDIT SUISSE AG (NEW YORK BRA CERTIFICA	D	02/27/2019	Credit Suisse First Boston Cor		30,000,000	30,000,000	0
227047-B@-5	Croda International plc Senior Unsecured	B	06/06/2019	Direct		5,112,140	5,112,140	0
23329P-AE-0	DNB BANK ASA CORP FOREIGN	D	11/25/2019	Barclays Capital Inc		4,096,679	4,100,000	0
23340Q-4J-9	DNB BANK ASA CORP FRGN FLOATER	D	07/09/2019	Merrill Lynch,Pierce,Fenner &		40,025,960	40,000,000	14,269
25243Y-BB-4	DIAGEO CAPITAL PLC CORP FOREIGN	D	09/30/2019	Deutsche Bank Securities Inc		5,351,184	5,400,000	0
256911-A*-9	Dollar Diversified Payment Rig Senior Se	D	07/02/2019	Direct		95,750,000	95,750,000	0
26249G-AJ-9	DRYDEN CDO CLO 3.231% 04/15/29	D	02/20/2019	Various		160,000,000	160,000,000	0
27830B-BA-1	EATON VANCE CLO 3.161% 01/15/28	D	07/19/2019	Goldman Sachs & Co		41,000,000	41,000,000	0
28623D-AA-7	Elevation CLO Ltd CLO 2.993% 04/18/27	D	06/03/2019	Merrill Lynch,Pierce,Fenner &		36,873,278	36,873,278	0
28853R-AA-7	ELLINGTON CLO I LTD ECLO_17-1A CLO	D	02/22/2019	Barclays Capital Inc		1,500,000	1,500,000	0
338422-AQ-1	FLAGSHIP CLO 2.851% 01/16/26	D	01/10/2019	Morgan Stanley & Co, Inc		4,886,248	4,912,283	40,360
36321H-AA-6	GALAXY XXIX CLO LTD CLO	D	11/26/2019	Morgan Stanley & Co, Inc		17,087,614	17,121,858	17,977
36382A-A*-0	Galliford Try plc Senior Unsecured Note	B	08/07/2019	Direct		14,205,704	14,250,052	272,782
377373-AD-7	GlaxoSmithKline Capital PLC CORP FOREIGN	D	04/03/2019	Morgan Stanley & Co, Inc		9,524,510	9,500,000	110,556
401539-AA-9	Guayaquil Mchnt Vcher Rec Ltd Sr. Secure	D	08/08/2019	Direct		6,475,000	6,475,000	0
40436T-AL-0	Highbridge Loan Management Ltd CLO	D	08/13/2019	Nomura Securities Intl		30,000,000	30,000,000	0
40437W-AC-2	HPS Loan Management CLO	D	05/29/2019	Citigroup Capital Markets Inc		3,000,000	3,000,000	0
40439D-AA-6	HPS CLO 3.486% 07/22/32	D	07/26/2019	Merrill Lynch,Pierce,Fenner &		2,750,000	2,750,000	0
44932V-AA-0	ICG CLO CLO 3.496% 10/26/32	D	08/28/2019	Citigroup Capital Markets Inc		15,250,000	15,250,000	0
449786-AP-7	ING BANK NV CORP FOREIGN	D	01/23/2019	Mitsubishi UFJ SEC (USA) Inc		1,038,420	1,000,000	6,389
449786-BJ-0	ING BANK NV CORP FOREIGN	D	01/17/2019	BPN Paribas Securities		1,271,597	1,314,000	11,748
45326Y-A*-8	Incitec Pivot Ltd Senior Unsecured Note	D	10/30/2019	Direct		1,000,000	1,000,000	0
45326Y-A@-6	Incitec Pivot Ltd Senior Unsecured Note	D	10/30/2019	Direct		10,000,000	10,000,000	0
456837-AQ-6	ING GROEP NV CORP FOREIGN	D	04/08/2019	RBC Capital Markets		7,005,670	7,000,000	788
45685N-AA-4	ING GROEP NV CORP FOREIGN	D	09/27/2019	Various		22,775,171	20,609,000	203,687
45941Q-AB-5	International Diversified Co Senior Secu	C	08/01/2019	PGIM, Inc.		3,790,632	3,726,000	32,701
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY CORP FOREI	D	08/13/2019	JP Morgan Securities, Inc		2,190,000	2,000,000	10,417
46647Y-AL-1	JMP_CLO CLO 3.282% 07/17/29	D	07/24/2019	BPN Paribas Securities		28,000,000	28,000,000	62,853
478375-AL-2	JOHNSON CTLS INTL PLC CORP FOREIGN	D	06/19/2019	Goldman Sachs & Co		11,848,491	11,675,000	253,485
478375-AR-9	JOHNSON CTLS INTL PLC CORP FOREIGN	D	10/18/2019	Security Transfer		2,126,404	2,000,000	14,733
478375-AS-7	JOHNSON CTLS INTL PLC CORP FOREIGN	D	06/19/2019	Goldman Sachs & Co		1,541,058	1,417,000	19,567
50184K-BE-7	LCM LIMITED PARTNERSHIP CLO	D	07/19/2019	Barclays Capital Inc		41,000,000	41,000,000	0
50247V-AB-5	LYB INTERNATIONAL FINANCE BV CORPORATE	D	07/10/2019	Goldman Sachs & Co		3,096,688	2,800,000	72,275
50247V-AC-3	LYB INTERNATIONAL FINANCE BV CORP FOREIG	D	07/08/2019	Merrill Lynch,Pierce,Fenner &		3,230,700	3,000,000	46,719
55379W-M8-6	MUFG BANK LTD (NEW YORK BRANCH CERTIFICA	D	05/20/2019	Merrill Lynch,Pierce,Fenner &		16,500,000	16,500,000	0
55821T-AA-5	Madison Park Funding Ltd CLO	D	06/06/2019	Merrill Lynch,Pierce,Fenner &		31,508,438	31,875,000	165,943

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
573026-A*-2	Marston's PLC Sr. Unsecured	B	11/25/2019	Direct		7,239,449	7,239,449	0
606822-AG-9	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE	D	10/23/2019	SMBC NIKKO SECURITIES		1,000,140	1,000,000	2,555
606822-BA-1	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE	D	07/25/2019	Various		9,899,340	9,500,000	146,836
606822-BG-8	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE	D	11/15/2019	Various		20,094,814	19,620,000	124,967
606822-BL-7	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE	D	07/11/2019	Mitsubishi UFJ SEC (USA) Inc		75,000,000	75,000,000	0
60687Y-AH-2	MIZUHO FINANCIAL GROUP INC CORP FOREIGN	D	10/24/2019	Mizuho Securities USA, Inc.		25,410,500	25,000,000	123,042
60687Y-AV-1	MIZUHO FINANCIAL GROUP INC CORP FRGN FLO	D	07/24/2019	SMBC NIKKO SECURITIES		10,032,840	10,000,000	3,023
63873N-D9-9	NATIXIS SA CERTIFICATE OF DEPOSIT	D	01/09/2019	NATIXIS S.A.		35,000,000	35,000,000	0
65590A-H6-6	NORDEA BANK AB CERTIFICATE OF DEPOSIT	D	08/16/2019	Cantor Fitzgerald & Co. Inc.		20,020,539	19,980,000	117,366
67109U-AS-1	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	11/06/2019	JP Morgan Securities, Inc		743,625	750,000	597
67113D-AC-8	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	07/26/2019	BPN Paribas Securities		27,500,000	27,500,000	0
67515U-AQ-3	Ocean Trails CLO CLO 3.151% 07/15/28	D	07/10/2019	PGIM, Inc.		27,500,000	27,500,000	0
67515W-AA-4	OCEAN TRAILS CLO CLO 3.402% 04/17/30	D	04/18/2019	Credit Suisse First Boston Cor		1,000,000	1,000,000	0
67577L-AA-3	OCTAGON CLO 3.266% 07/20/32	D	06/19/2019	Morgan Stanley & Co, Inc		52,250,000	52,250,000	0
000000-00-0	Off-Grid Energy Access Fund Senior Secur	D	06/07/2019	Direct		500,000	500,000	0
68620Y-B*-2	Origin Energy Finance Ltd Senior Unsecur	D	05/15/2019	Direct		47,200,000	47,200,000	0
69370P-AE-1	PERTAMINA PERSERO PT GOVT FOREIGN	D	07/23/2019	Deutsche Bank Securities Inc		2,090,000	2,090,000	0
69689A-AU-4	PALLMER SQUARE CLO CLO	D	05/31/2019	Various		81,000,000	81,000,000	232,179
69700G-AA-0	PALMER SQUARE CLO CLO 3.275% 11/14/32	D	09/27/2019	Credit Suisse First Boston Cor		50,000,000	50,000,000	0
69832A-AA-4	PANASONIC CORP CORP FOREIGN	D	07/24/2019	Goldman Sachs & Co		9,481,540	9,475,000	1,479
70017W-AA-1	PARK AVENUE INSTITUTIONAL ADVI CLO	D	04/23/2019	JP Morgan Securities, Inc		2,500,000	2,500,000	0
72132W-AA-7	PARTNERS GROUP CLO 3.528% 07/15/32	D	07/12/2019	Merrill Lynch,Pierce,Fenner &		25,000,000	25,000,000	0
75885W-AS-0	Regatta II Funding LP CLO	D	04/30/2019	Goldman Sachs & Co		54,500,000	54,500,000	0
76761R-AN-9	Riserva CLO, Ltd CLO 3.143% 10/18/28	D	06/10/2019	Credit Suisse First Boston Cor		42,750,000	42,750,000	0
786455-B#-1	Safestore Holdings plc Sr. Secured	B	10/29/2019	Direct		3,010,020	3,010,020	0
786455-C@-2	Safestore Holdings plc Sr. Secured	B	10/29/2019	Direct		2,179,411	2,179,411	0
822582-BX-9	SHELL INTERNATIONAL FINANCE BV CORP FORE	D	03/19/2019	Various		7,835,414	8,266,000	49,263
822582-CD-2	SHELL INTERNATIONAL FINANCE BV CORP FORE	D	11/04/2019	Morgan Stanley & Co, Inc		1,489,410	1,500,000	0
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS CORP FORE	D	10/09/2019	Morgan Stanley & Co, Inc		28,756,604	27,729,000	279,177
82620K-AK-9	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	02/08/2019	BPN Paribas Securities		3,521,805	3,691,000	30,143
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	10/21/2019	Various		22,285,493	23,154,000	114,383
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	10/18/2019	Security Transfer		9,940,180	10,000,000	4,569
82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	03/18/2019	RBC Capital Markets		22,078,750	25,000,000	11,458
82620K-AP-8	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	02/08/2019	Barclays Capital Inc		16,111,164	16,220,000	143,727
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	01/23/2019	WELLS FARGO SEC LLC		2,955,870	3,000,000	33,594
83050P-CF-4	SKANDINAVISKA ENSKILDA BANKEN CERTIFICAT	D	07/18/2019	Goldman Sachs & Co		13,000,000	13,000,000	0
83051G-AK-4	SKANDINAVISKA ENSKILDA CORP FOREIGN	D	03/18/2019	Merrill Lynch,Pierce,Fenner &		7,993,440	8,000,000	0
83051G-AM-0	SKANDINAVISKA ENSKILDA CORP FOREIGN	D	12/04/2019	JP Morgan Securities, Inc		11,996,880	12,000,000	0
83609N-AL-4	SOUNDPOINT CLO CLO 3.084% 01/23/29	D	08/07/2019	Credit Suisse First Boston Cor		50,000,000	50,000,000	0
83609R-AJ-0	SOUNDPOINT CLO CLO 3.084% 01/23/29	D	09/20/2019	Mitsubishi UFJ SEC (USA) Inc		88,500,000	88,500,000	0
83611K-AA-0	SOUND POINT CLO I LTD CLO	D	01/28/2019	Merrill Lynch,Pierce,Fenner &		1,497,750	1,500,000	0
865622-BE-3	SUMITOMO MITSUI BANKING CORP CORP FOREIG	D	12/05/2019	Daiwa Securities Co. Ltd Tokyo		21,173,200	20,000,000	307,222
86562M-AM-2	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN	D	11/14/2019	SMBC NIKKO SECURITIES		1,796,585	1,770,000	17,771
86562M-AQ-3	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN	D	10/09/2019	Mizuho Securities USA, Inc.		21,179,808	20,800,000	143,159
86562M-BF-6	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN	D	12/19/2019	Various		13,774,010	13,000,000	80,360
86565B-G3-9	SUMITOMO MITSUI BANKING CORP (CERTIFICA	D	07/11/2019	Goldman Sachs & Co		56,886,000	57,000,000	0
86565B-ZV-6	SUMITOMO MITSUI BANKING CORP (CERTIFICA	D	05/14/2019	Goldman Sachs & Co		24,952,500	25,000,000	0
86958J-7L-7	SVENSKA HANDELSBANKEN AB CERTIFICATE OF	D	06/07/2019	JP Morgan Securities, Inc		10,000,000	10,000,000	0
87241E-AC-9	TCW CLO 3.350% 02/15/29	D	02/11/2019	Mitsubishi UFJ SEC (USA) Inc		1,500,000	1,500,000	0
87246M-AG-7	TICP CLO VI 2016-2 LTD CLO	D	05/30/2019	BPN Paribas Securities		12,350,000	12,350,000	93,889
87248B-AQ-7	TICP CLO Ltd CLO 2.766% 07/20/27	D	11/25/2019	JP Morgan Securities, Inc		39,711,948	39,803,496	113,150
87248V-AC-4	TPG CLO 2.766% 04/26/28	D	06/10/2019	Goldman Sachs & Co		19,894,000	20,000,000	89,205
87249F-AC-8	TPG CLO 2.806% 04/20/28	D	01/08/2019	WELLS FARGO SEC LLC		9,895,000	10,000,000	73,533
87946F-A*-1	Teleperformance S.A. Senior Note	D	06/03/2019	PGIM, Inc.		16,861,535	16,800,000	295,568
89152U-AH-5	TOTAL CAPITAL SA CORP FOREIGN	D	01/08/2019	Various		15,896,640	15,500,000	147,338
89153V-AR-0	TOTAL CAPITAL INTERNATIONAL SA CORP FORE	D	07/08/2019	JP Morgan Securities, Inc		19,800,000	19,800,000	0
89153V-AS-8	TOTAL CAPITAL INTERNATIONAL SA CORP FORE	D	07/08/2019	JP Morgan Securities, Inc		20,000,000	20,000,000	0
89153V-AT-6	TOTAL CAPITAL INTERNATIONAL SA CORP FORE	D	07/08/2019	JP Morgan Securities, Inc		1,820,000	1,820,000	0
89153V-AU-3	TOTAL CAPITAL INTERNATIONAL SA CORP FORE	D	07/18/2019	Various		37,943,554	38,054,000	12,947
89624C-AA-0	TRIMARAN CLO 3.426% 07/20/32	D	12/17/2019	Various		25,298,432	25,299,000	1,679
89640Y-AJ-3	TRINITAS CLO LTD CLO 3.110% 07/25/29	D	11/20/2019	Various		155,469,750	155,500,000	13,302
89641A-AQ-8	TRINITAS CLO LTD CLO 3.330% 10/25/28	D	04/15/2019	NATIXIS S.A.		12,000,000	12,000,000	0
89641H-AA-8	TRINITAS CLO LTD CLO 3.361% 07/15/32	D	07/23/2019	Goldman Sachs & Co		30,000,000	30,000,000	0
902674-XN-5	UBS AG (LONDON BRANCH) CORP FOREIGN	D	01/02/2019	UBS International		5,221,000	5,000,000	5,000
90351D-AH-0	UBS GROUP FDG JERSEY LTD CORP FOREIGN	D	12/05/2019	Various		45,270,113	44,807,000	415,225

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91889D-AF-3	VALARIS PLC CORP FOREIGN	D	07/31/2019	Tax Free Exchange		382,237	500,000	9,583
92330W-BA-4	Venture CDO Ltd CLO 3.146% 10/20/28	D	08/29/2019	Jefferies & Co, Inc		21,250,000	21,250,000	0
92332L-AA-7	VENTURE CDO LTD CLO 3.316% 04/20/32	D	04/02/2019	BPN Paribas Securities		111,406	125,000	0
92332L-AB-5	VENTURE CDO LTD CLO 3.396% 04/20/32	D	04/02/2019	BPN Paribas Securities		3,875,000	3,875,000	0
92558A-AJ-9	VIBRANT CLO LTD CLO 3.519% 01/20/29	D	11/05/2019	BPN Paribas Securities		16,474,161	16,500,000	45,120
94949G-BA-0	WELLFLEET CLO LTD CLO 3.246% 07/20/29	D	05/13/2019	Morgan Stanley & Co, Inc		39,675,000	39,675,000	0
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO	D	11/14/2019	Merrill Lynch,Pierce,Fenner &		5,487,350	5,500,000	13,286
94950N-AA-0	WELLFLEET CLO LTD CLO 3.527% 07/20/32	D	07/11/2019	Citigroup Capital Markets Inc		10,000,000	10,000,000	0
9612E0-DG-9	WESTPAC BANKING CORP CORP FRGN FLOATER	D	01/23/2019	WELLS FARGO SEC LLC		4,602,300	4,600,000	20,981
98625N-AA-6	YORK CLO 3.516% 07/22/32	D	07/16/2019	Goldman Sachs & Co		52,000,000	52,000,000	0
A9897#-AA-0	Worthington Cylinders GmbH Aus Senior Un	B	08/23/2019	Direct		26,082,976	26,082,976	0
B0396@-AD-0	Ansell Healthcare Europe NV Senior Unsec	B	04/09/2019	Direct		34,050,000	34,050,000	0
B0396@-AE-8	Ansell Healthcare Europe NV Senior Unsec	B	04/09/2019	Direct		14,252,323	14,252,323	0
B0396@-AF-5	Ansell Healthcare Europe NV Senior Unsec	B	04/09/2019	Direct		21,272,037	21,272,037	0
D0448@-AB-0	Ardex Anlagen GmbH Senior Unsecured Note	B	02/28/2019	Direct		1,969,938	1,969,938	0
D2773#-AA-1	Gelsenkirchen Senior Note	D	07/01/2019	Interest Capitalization		389,212	389,212	0
D2773#-AB-9	Gelsenkirchen Senior Note	D	07/01/2019	Various		569,667	569,667	0
D2773#-AC-7	Gelsenkirchen Senior Note	D	07/01/2019	Interest Capitalization		706,781	706,781	0
D2773#-AD-5	Gelsenkirchen Senior Note	D	07/01/2019	Various		539,674	539,674	0
D2773#-AE-3	Gelsenkirchen Senior Note	D	07/01/2019	Interest Capitalization		317,114	317,114	0
D5364#-AJ-0	Messer Group GmbH Senior Secured Note	B	01/29/2019	Direct		47,199,900	47,199,900	0
D9478#-AA-4	Grammer AG Senior Unsecured Note	B	07/09/2019	Direct		25,781,987	25,781,987	0
000000-00-0	Ulma Inversiones Sociedad Coop Sr. Unsec	B	09/05/2019	Direct		21,082,320	21,082,320	0
F1068#-AH-0	Bonduelle S.A. Senior Unsecured Note	B	05/02/2019	Direct		42,220,031	42,220,031	0
F2004#-AB-8	Compagnie des Alpes Finance Senior Unsec	B	04/17/2019	Direct		39,071,520	39,071,520	0
G0369@-BD-7	Anglian Water Services Fin Plc Senior Se	B	04/16/2019	Direct		8,242,417	8,242,417	0
G0693*-AA-3	Aurora Group Holdings (UK) Ltd Senior Se	D	01/23/2019	Direct		973,333	973,333	0
G1108#-AE-8	The British Land Company plc Senior Note	D	05/01/2019	PGIM, Inc.		14,914,237	14,500,000	112,013
G1128*-AD-0	Birmingham Airport Finance PLC Senior Un	B	01/24/2019	Direct		17,225,018	17,225,018	0
G1797#-AD-6	Camira Hldgs Ltd Senior Secured Term Loa	B	07/24/2019	Direct		6,850,800	6,850,800	0
G1949*-AB-1	Castlegate 740 Limited Sr. Subordinated	B	12/02/2019	Interest Capitalization		1,700,416	1,700,416	0
G2387@-AA-8	Assura Financing PLC Senior Unsecured No	B	08/07/2019	Direct		25,033,914	25,033,914	0
G2730#-AF-9	Derwent London plc Senior Unsecured Note	B	01/31/2019	Direct		32,932,005	32,932,005	0
G3056@-AM-0	Edinburgh Airport Limited Sr. Secured	B	10/31/2019	Direct		21,044,303	21,044,303	0
G3056@-AN-8	Edinburgh Airport Limited Sr. Secured	B	10/31/2019	Direct		23,495,648	23,495,648	0
G3663#-AC-5	Forth Ports Finance Plc Senior Secured N	B	09/17/2019	Direct		1,243,400	1,243,400	0
G3663#-AE-1	Forth Ports Finance Plc Senior Secured N	B	09/17/2019	Direct		2,486,800	2,486,800	0
G3663#-AG-6	Forth Ports Finance Plc Senior Secured N	B	09/17/2019	Direct		16,164,200	16,164,200	0
G3718#-AE-6	The Gap Partnership Bidco Ltd Senior Sec	B	07/25/2019	Direct		12,076,400	12,076,400	0
G4492*-AB-6	Hill & Smith (Americas) Ltd Senior Unsec	D	06/25/2019	Direct		1,000,000	1,000,000	0
G4986#-AB-5	JD WETHERSPOON PLC Senior Secured Note	B	08/20/2019	Direct		33,075,325	33,075,325	0
G5427#-AA-1	LEAF II SPC (Lendable Inc.) Promissory N	C	11/29/2019	Direct		3,651,722	3,651,722	20,298
G5600#-AA-0	LondonMetric Property Plc Sr. Unsecured	B	08/07/2019	Direct		1,248,076	1,214,600	12,022
G6135#-AC-8	Milson Bidco Limited Sub Note - PIK Note	B	08/22/2019	Direct		2	571,494	0
G7178*-AF-1	Porterbrook Rail Finance Ltd Senior Secu	B	04/16/2019	Direct		21,346,500	21,346,500	0
G7334*-AA-3	RPS Group plc Senior Note	B	11/01/2019	PGIM, Inc.		3,372,196	3,305,877	11,535
G8409#-AA-7	St. Paul's School Senior Unsecured Note	B	03/12/2019	Direct		44,205,000	44,205,000	0
G8781*-AB-7	Thames Water Utilities Fin Plc Senior Se	D	04/11/2019	Direct		17,950,000	17,950,000	0
G8879#-AB-6	TimeC 1534 Limited Subordinated Note	B	12/30/2019	Interest Capitalization		381,585	381,585	0
G9434*-AB-6	The Wardens and Governors Senior Unsecur	B	09/24/2019	Direct		1,147,250	1,147,250	0
G9434*-AC-4	The Wardens and Governors Senior Unsecur	B	07/24/2019	Direct		9,440,335	9,440,335	0
G9434@-AA-6	The Warden and Council Sr. Unsecured	B	08/28/2019	Direct		11,914,058	11,914,058	0
G9523#-AF-5	Weir Group plc Senior Note	D	06/03/2019	PGIM, Inc.		7,850,148	7,700,000	97,724
G9530#-AA-7	Wellington College Senior Unsecured Note	B	02/11/2019	Direct		29,582,910	29,582,910	0
G9766#-AF-1	Workspace Group plc Senior Unsecured Not	B	01/17/2019	Direct		106,095,058	106,095,058	0
000000-00-0	YM Group Limited Subordinated (Loan Note	B	08/23/2019	Direct		1	4,187,502	0
000000-00-0	YM Group Limited Subordinated (Loan Note	B	09/02/2019	Interest Capitalization		9,178	9,178	0
H4212*-AB-4	Interhoerbiger Finanz AG Sr. Unsecured	B	12/30/2019	Direct		83,523,750	83,523,750	0
H4212*-AC-2	Interhoerbiger Finanz AG Sr. Unsecured	D	12/30/2019	Direct		56,935,000	56,935,000	0
K8553*-AB-8	Scandlines ApS Sr. Secured	B	08/14/2019	Direct		19,150,955	19,150,955	0
L0175#-AE-2	Alpha Trains Finance S.A. Sr. Secured	B	10/29/2019	Direct		5,585,307	5,585,307	0
L3551#-AA-8	Ferrero International S.A. Senior Unsecu	D	02/26/2019	Direct		25,000,000	25,000,000	0
L3551#-AB-6	Ferrero International S.A. Senior Unsecu	D	02/26/2019	Direct		1,000,000	1,000,000	0
L3551#-AC-4	Ferrero International S.A. Senior Unsecu	B	02/26/2019	Direct		31,323,551	31,323,551	0
L3551#-AD-2	Ferrero International S.A. Senior Unsecu	B	02/26/2019	Direct		68,510,831	68,510,831	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
L9031*-AH-4	Terminal Inv Ltd Hldgs Senior Secured No	D	10/31/2019	Direct		4,132,500	4,132,500	0
L9031*-AJ-0	Terminal Inv Ltd Hldgs Senior Secured No	D	10/31/2019	Direct		9,000,000	9,000,000	0
N9176#-AE-0	VastNed Retail NV Senior Unsecured Note	B	01/17/2019	Direct		43,957,829	43,957,829	0
P2954#-AA-9	Cefas Chile S.A. Senior Secured Note	D	07/24/2019	Direct		13,400,000	13,400,000	0
P3102#-AA-8	Controladora Dolphin, S.A. de Senior Sec	D	04/08/2019	Direct		27,000,000	27,000,000	0
P35968-AA-3	EVM Energia del Valle de Mex Debt in a P	D	09/30/2019	Various		11,090,194	11,090,194	156,146
000000-00-0	Giddings Fruits S.A. Sr. Secured	D	12/20/2019	Direct		28,800,000	28,800,000	0
P4917*-AA-5	Great Shale LNG Transport S.A. Sr. Secur	D	12/19/2019	Direct		22,910,000	22,910,000	0
P7000*-AA-6	Milestone LNG Transport SA Sr. Secured	D	12/19/2019	Direct		31,600,000	31,600,000	0
Q0458*-AF-6	AquaSure Finance Pty Ltd Senior Secured	D	01/15/2019	Direct		7,401,975	7,401,975	0
Q0832*-AK-2	Aus Pacific Airprt Mel Pty Ltd Sr. Secur	B	12/04/2019	Direct		9,510,267	9,510,267	0
Q2308#-AA-1	Charter Hall Invest Mgt Ltd Senior Unsec	D	08/02/2019	Direct		2,917,404	2,800,000	24,822
Q2309*-AB-2	Charter Hall Wholesale Mgt Ltd Senior Un	B	06/13/2019	Direct		12,048,131	12,048,131	0
Q3629#-AP-8	ETSA Utilities Finance Pty Ltd Senior Un	D	08/01/2019	Direct		24,000,000	24,000,000	0
Q3915#-AF-3	Fletcher Building Ltd Senior Note	B	11/01/2019	PGIM, Inc.		3,144,724	2,833,177	73,030
Q3973*-AA-7	GPC Asia Pacific Hldgs Pty Ltd Senior Un	B	06/24/2019	Direct		1,620,035	1,620,035	0
Q3973*-AB-5	GPC Asia Pacific Hldgs Pty Ltd Senior Un	B	06/24/2019	Direct		24,280,020	24,280,020	0
Q71338-AA-3	OneFortyOne NZ Holdings Ltd Sr. Secured	D	09/18/2019	Direct		33,200,000	33,200,000	0
Q9389#-AE-0	Vector Limited Senior Note	D	01/02/2019	PGIM, Inc.		4,936,828	5,000,000	36,833
Q9396#-AQ-4	Victoria PWR Networks Pty Ltd Senior Uns	D	09/10/2019	Direct		34,590,000	34,590,000	0
T0003#-AA-0	ACS Dobfar SpA Senior Unsecured Note	B	07/11/2019	Direct		20,417,934	20,417,934	0
T0440#-AC-7	Aquafil SpA Senior Unsecured Note	B	05/24/2019	Direct		22,771,983	22,771,983	0
T1890*-AA-8	Barilla Iniziative S.p.A Senior Unsecure	D	06/05/2019	Direct		2,328,930	2,250,000	9,319
T2144#-AA-6	Bonfiglioli Riduttori SpA Senior Unsecur	B	01/17/2019	Direct		28,460,000	28,460,000	0
000000-00-0	L'Isolante K-Flex SpA Sr. Unsecured	B	12/06/2019	Direct		51,786,149	51,786,149	0
T7000#-AA-8	Milione SpA Sr. Secured	B	09/27/2019	Direct		52,176,857	52,176,857	0
Y7133M-AB-5	PT PELABUHAN INDO II CORP FOREIGN	D	07/10/2019	BPN Paribas Securities		4,212,250	3,950,000	39,185
46361*-AZ-9	Irvine/Land Co LLC		12/01/2019	PGIM, Inc.		30	0	0
70706P-B*-4	Pengrowth Energy Corporation Senior Secured Note	A	12/01/2019	PGIM, Inc.		9,815,239	0	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						14,400,685,788	14,072,051,210	47,530,740
06369Z-CE-2	BANK OF MONTREAL DISCOUNT NOTE	A	09/09/2019	Nesbitt Burns		136,781	136,794	0
4899999. Subtotal - Bonds - Hybrid Securities						136,781	136,794	0
00860*-AA-7	Agilon Energy Holdings II, LLC Senior Se		03/05/2019	Direct		1,534,873	1,534,873	0
00860*-AB-5	Agilon Energy Holdings II, LLC Senior Se		03/20/2019	Direct		400,000	400,000	0
000000-00-0	Altamira Technologies Corp Senior Secure		07/24/2019	Direct		7,338,844	7,338,844	0
14081*-AC-7	Carbon California Company, LLC Senior Se		12/10/2019	Direct		1,304,444	1,304,444	0
19770#-AC-8	Columbia Holdings Inc. Senior Secured Te		02/01/2019	Direct		6,626,953	6,626,953	0
000000-00-0	Crowley Holdings, Inc. Senior Secured		06/25/2019	Direct		6,259,824	6,259,824	0
000000-00-0	HCA INC BK LN 1.866% 03/18/26		11/20/2019	Direct		1,409,764	1,406,725	0
44860#-AG-8	Hybrid Design Associates LLC Senior Secu		03/27/2019	Direct		1,903,532	1,903,532	0
000000-00-0	JVMC Holdings Corp. Senior Secured Term		02/28/2019	Direct		23,963,447	23,963,447	0
50012L-A*-5	Kodiak Gas Services, LLC Senior Secured		12/30/2019	Direct		52,376,575	52,376,575	0
55338*-AB-3	M-Co Merger Sub, LLC Senior Secured Revo		05/21/2019	Direct		337,500	337,500	0
65446#-AA-9	Nine Point Energy, LLC Senior Secured Te		06/07/2019	Direct		22,201,754	22,201,754	0
65446#-AC-5	Nine Point Energy, LLC Senior Secured Te		08/08/2019	Direct		2,757,000	2,757,000	0
68271@-AA-5	One Energy Enterprises LLC Revolver		12/09/2019	Direct		545,729	545,729	0
73935@-AB-1	The Power-Sonic Corporation Senior Secur		11/25/2019	Various		7,000,000	7,000,000	0
78414*-AC-0	SCMC Intermediate Holdings LLC Revolver		09/25/2019	Various		419,200	419,200	0
000000-00-0	S4T Holdings Corp. Sr. Secured Revolver		12/31/2019	Direct		21,000,000	21,000,000	0
000000-00-0	S4T Holdings Corp. Senior Secured Term L		10/15/2019	Direct		12,964,300	12,964,300	0
83438@-AA-4	Soltage, LLC Senior Secured Term Loan		06/10/2019	Direct		8,980,151	8,980,151	0
83438@-AB-2	Soltage, LLC Senior Secured Revolver		12/31/2019	Direct		2,962,916	2,962,916	0
90290N-A*-0	USA Compression Partners, LP Senior Secu		11/06/2019	Direct		3,608,518	3,608,518	0
90376*-AA-1	USS Group LP Senior Secured Revolver A		12/30/2019	Direct		1,600,579	1,600,579	0
90376#-AB-9	USS Group LP Senior Secured Revolver		09/19/2019	Direct		9,549,995	9,549,995	0
90376#-AC-7	USS Group LP Senior Secured Note		04/10/2019	Direct		5,699,995	5,699,995	0
000000-00-0	Venture Metals, LLC Senior Secure Term L		08/30/2019	Direct		10,319,375	10,319,375	0
93382#-AB-5	Wapiti Raton, LLC Senior Secured Revolve		11/18/2019	Various		20,917,853	20,917,853	0
000000-00-0	Whisps Acquistion Corp. Senior Secured T		05/01/2019	Direct		14,111,250	14,111,250	0
000000-00-0	Worldwide Machinery Senior Secured Revol		12/11/2019	Direct		2,540,865	2,540,865	0
C0065#-AD-7	Acquisition Oil Corporation Senior Secur	A	11/07/2019	Various		10,000,000	10,000,000	0
C7467#-AC-8	Prairie Providt Res Canada Ltd Senior Se	A	04/03/2019	Various		9,722,885	9,722,885	0
C7467#-AD-6	Prairie Providt Res Canada Ltd Senior Se	A	05/31/2019	Direct		13,332,692	13,332,692	0
D3761#-AA-3	Jahn Gmbh Senior Secured Note	B	03/27/2019	Direct		650,034	650,034	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G3718#-AD-8	The Gap Partnership Bidco Ltd Senior Sec	B	07/25/2019	Direct		14,614,102	14,614,102	0
G4214*-AA-5	HH Global Group Limited Senior Secured T	B	06/17/2019	Direct		13,290,246	13,290,246	0
000000-00-0	Independent Builders Merchants Sr. Secur	B	10/07/2019	Direct		5,607,287	5,607,287	0
G6916#-AA-7	Parker Bldg Supplies LTD Senior Secured	B	11/26/2019	Direct		2,603,349	2,603,349	0
G6916#-AB-5	Parker Bldg Supplies LTD Senior Secured	B	07/16/2019	Direct		9,773,106	9,773,106	0
G7547#-AC-8	Revolution Beauty Holdings Ltd Senior Se	B	10/16/2019	Direct		7,596,387	7,596,387	0
G8759@-AD-9	Tensator Holdings Ltd Senior Secured Rev	D	09/11/2019	Direct		530,226	530,226	0
G9830@-AA-6	YM Group Limited Accordion Term Note	B	08/23/2019	Direct		1,839,135	1,839,135	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						340,194,685	340,191,646	0
8399997. Total - Bonds - Part 3						17,493,102,489	17,423,448,812	56,929,324
8399998. Total - Bonds - Part 5						1,897,151,345	1,856,158,145	6,973,139
8399999. Total - Bonds						19,390,253,834	19,279,606,957	63,902,463
G3718@-AA-6	Gap Partnership Group Ltd Series A-2 Loa	B	02/28/2019	Interest Capitalization	211,189.130	235,873	0.00	0
G8879#-AA-8	TimeC 1534 Limited Loan Note (Preferred	B	12/30/2019	Interest Capitalization	509,479.100	674,406	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						910,279	XXX	0
8999997. Total - Preferred Stocks - Part 3						910,279	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						910,279	XXX	0
31339#-11-1	Federal Home Loan Bank of NY Class B Com		12/18/2019	Direct	256,816.000	25,681,600		0
000000-00-0	Gateway Delta Devlpmt Hold Ltd Common Eq	C	04/10/2019	Direct	873,412.300	873,412		0
49328K-10-7	KEYCON POWER HOLDINGS LLC COM		01/08/2019	Taxable Exchange	1,650.000	409,254		0
83417Q-10-5	SolarWinds Corp Common Stock		10/23/2018	Various	488,873.000	7,333,095		0
83417Q-10-5	SolarWinds Corp Common Stock		10/31/2018	Various	298,407.000	80,746		0
90353T-10-0	Uber Technologies, Inc. Common Stock		12/16/2019	Direct	68,305.000	2,052,565		0
000000-00-0	Pioneer Underwriting Holdings Common Equ	B	10/31/2019	Direct	4,791.040	1		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						36,430,673	XXX	0
00771J-53-5	AST Dimensional Global Core		11/15/2019	PGIM, Inc.	500.000	5,000		0
00771J-54-3	AST Western Asset Corporate		08/16/2019	PGIM, Inc.	500.000	5,000		0
00771J-55-0	AST T. Rowe Price Corporate		08/16/2019	PGIM, Inc.	500.000	5,000		0
00771J-56-8	AST Prudential Corporate		08/16/2019	PGIM, Inc.	500.000	5,000		0
00771J-57-6	AST PIMCO Corporate		08/16/2019	PGIM, Inc.	500.000	5,000		0
00771J-58-4	AST BlackRock Corporate		08/16/2019	PGIM, Inc.	500.000	5,000		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						30,000	XXX	0
68568@-10-9	Orchard Street Acres Inc.		12/31/2019	PGIM, Inc.	0.000	85,910,580		0
74408#-10-9	PRUCO Life Insurance Company		12/31/2019	PGIM, Inc.	0.000	5,900,000		0
000000-00-0	Prudential Arizona Reinsurance Term Company		09/30/2019	PGIM, Inc.	0.000	115,000,000		0
000000-00-0	Prudential Arizona Reinsurance Captive Company		09/30/2019	PGIM, Inc.	0.000	75,000,000		0
000000-00-0	Gibraltar Universal Life Reinsurance Company		09/30/2019	PGIM, Inc.	0.000	25,000,000		0
L7986#-10-6	Rock Harman House SARL		06/30/2019	PGIM, Inc.	0.000	853,363		0
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						307,663,943	XXX	0
9799997. Total - Common Stocks - Part 3						344,124,616	XXX	0
9799998. Total - Common Stocks - Part 5						11,235,946	XXX	0
9799999. Total - Common Stocks						355,360,562	XXX	0
9899999. Total - Preferred and Common Stocks						356,270,841	XXX	0
9999999 - Totals						19,746,524,675	XXX	63,902,463

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36178G-FN-9	GNMA POOL NO AA8273 3.500% 07/15/42		12/01/2019	Paydown		122,587	122,587	121,170	121,236	0	1,356	0	1,356	0	122,587	0	0	0	2,480	07/15/2042
36179N-2K-3	GNMA POOL NO MA1678 4.000% 02/20/44		12/01/2019	Paydown		219,402	219,402	231,991	231,577	0	(12,175)	0	(12,175)	0	219,402	0	0	0	4,962	02/20/2044
36200N-SQ-5	GNMA POOL NO 605427 5.500% 05/15/34		12/01/2019	Paydown		678,811	678,811	675,046	675,362	0	3,450	0	3,450	0	678,811	0	0	0	23,095	05/15/2034
36200N-SU-6	GNMA POOL NO 605431 5.500% 05/15/34		12/01/2019	Paydown		689,981	689,981	686,154	686,499	0	3,482	0	3,482	0	689,981	0	0	0	19,505	05/15/2034
36202F-3N-4	GNMA POOL NO 005305 4.000% 02/20/42		12/01/2019	Paydown		296,508	296,508	320,202	318,906	0	(22,399)	0	(22,399)	0	296,508	0	0	0	6,882	02/20/2042
36202F-4Q-6	GNMA POOL NO 005331 3.500% 03/20/42		12/01/2019	Paydown		353,930	353,930	371,931	370,666	0	(16,737)	0	(16,737)	0	353,930	0	0	0	7,149	03/20/2042
36202F-B4-7	GNMA POOL NO 004559 5.000% 10/20/39		12/01/2019	Paydown		1,835	1,835	2,025	2,015	0	(180)	0	(180)	0	1,835	0	0	0	54	10/20/2039
36202F-DB-9	GNMA POOL NO 004598 4.500% 12/20/39		12/01/2019	Paydown		4,741	4,741	5,222	5,192	0	(451)	0	(451)	0	4,741	0	0	0	125	12/20/2039
36202F-E6-9	GNMA POOL NO 004657 4.500% 03/20/40		12/01/2019	Paydown		2,587	2,587	2,848	2,833	0	(246)	0	(246)	0	2,587	0	0	0	64	03/20/2040
36202F-GW-0	GNMA POOL NO 004713 4.500% 06/20/40		12/01/2019	Paydown		6,342	6,342	6,983	6,947	0	(605)	0	(605)	0	6,342	0	0	0	166	06/20/2040
36202F-LP-9	GNMA POOL NO 004834 4.500% 10/20/40		12/01/2019	Paydown		7,948	7,948	8,752	8,706	0	(758)	0	(758)	0	7,948	0	0	0	203	10/20/2040
36202F-X8-4	GNMA POOL NO 005203 4.000% 10/20/41		12/11/2019	Stephens Inc.		3,610,955	3,385,601	3,613,071	3,599,140	0	(237)	0	(237)	0	3,598,903	0	12,051	12,051	139,562	10/20/2041
36202F-X8-4	GNMA POOL NO 005203 4.000% 10/20/41		12/01/2019	Paydown		1,142,701	1,142,701	1,213,890	1,209,541	0	(66,840)	0	(66,840)	0	1,142,701	0	0	0	26,146	10/20/2041
36203A-VZ-6	GNMA 1 POOL NO 343632 7.000% 07/15/23		12/01/2019	Paydown		963	963	950	956	0	8	0	8	0	963	0	0	0	42	07/15/2023
36203B-LN-2	GNMA 1 POOL NO 344233 8.000% 02/15/23		12/01/2019	Paydown		1,753	1,753	1,823	1,784	0	(31)	0	(31)	0	1,753	0	0	0	77	02/15/2023
36203C-ST-0	GNMA 1 POOL NO 345330 7.000% 06/15/23		12/01/2019	Paydown		754	754	744	749	0	6	0	6	0	754	0	0	0	29	06/15/2023
36203F-U2-9	GNMA 1 POOL NO 348101 7.000% 06/15/23		12/01/2019	Paydown		1,573	1,573	1,551	1,561	0	12	0	12	0	1,573	0	0	0	60	06/15/2023
36203G-J7-9	GNMA 1 POOL NO 348686 7.500% 05/15/23		12/01/2019	Paydown		59	59	56	58	0	2	0	2	0	59	0	0	0	2	05/15/2023
36203G-KA-0	GNMA 1 POOL NO 348689 7.500% 05/15/23		10/01/2019	Paydown		19	19	18	18	0	0	0	0	0	19	0	0	0	1	05/15/2023
36203H-J5-1	GNMA 1 POOL NO 349584 7.500% 04/15/23		12/01/2019	Paydown		621	621	593	608	0	13	0	13	0	621	0	0	0	26	04/15/2023
36203K-RZ-9	GNMA 1 POOL NO 351604 7.500% 03/15/23		12/01/2019	Paydown		64	64	64	64	0	0	0	0	0	64	0	0	0	3	03/15/2023
36203L-DM-1	GNMA 1 POOL NO 352108 7.000% 08/15/23		12/01/2019	Paydown		76	76	76	76	0	0	0	0	0	76	0	0	0	3	08/15/2023
36203L-ET-5	GNMA 1 POOL NO 352146 8.000% 07/15/23		12/01/2019	Paydown		13,507	13,507	14,050	13,775	0	(267)	0	(267)	0	13,507	0	0	0	518	07/15/2023
36203L-F5-6	GNMA 1 POOL NO 352188 7.500% 04/15/23		12/01/2019	Paydown		14	14	15	15	0	0	0	0	0	14	0	0	0	1	04/15/2023
36203M-RW-2	GNMA 1 POOL NO 353401 8.000% 08/15/25		12/01/2019	Paydown		877	877	913	899	0	(22)	0	(22)	0	877	0	0	0	66	08/15/2025
36203N-5S-3	GNMA 1 POOL NO 354657 7.000% 09/15/23		12/01/2019	Paydown		629	629	620	624	0	5	0	5	0	629	0	0	0	23	09/15/2023
36203N-6K-9	GNMA 1 POOL NO 354674 7.000% 10/15/23		12/01/2019	Paydown		4,779	4,779	4,810	4,789	0	(10)	0	(10)	0	4,779	0	0	0	180	10/15/2023
36203N-7K-8	GNMA 1 POOL NO 354698 8.000% 11/15/23		12/01/2019	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	11/15/2023
36203N-SG-4	GNMA 1 POOL NO 354319 7.000% 06/15/23		12/01/2019	Paydown		4,418	4,418	4,359	4,385	0	33	0	33	0	4,418	0	0	0	113	06/15/2023
36203P-AV-5	GNMA 1 POOL NO 354720 7.000% 01/15/24		12/01/2019	Paydown		197	197	198	197	0	0	0	0	0	197	0	0	0	10	01/15/2024
36203Q-EH-0	GNMA POOL NO 355736 7.000% 07/15/23		12/01/2019	Paydown		762	762	752	757	0	6	0	6	0	762	0	0	0	29	07/15/2023
36203R-FM-6	GNMA 1 POOL NO 356672 7.500% 07/15/23		12/01/2019	Paydown		26	26	25	25	0	1	0	1	0	26	0	0	0	1	07/15/2023
36203R-GL-7	GNMA 1 POOL NO 356703 7.000% 09/15/23		12/01/2019	Paydown		939	939	927	932	0	8	0	8	0	939	0	0	0	36	09/15/2023
36203S-TQ-0	GNMA 1 POOL NO 357959 7.000% 07/15/23		12/01/2019	Paydown		1,013	1,013	999	1,005	0	8	0	8	0	1,013	0	0	0	39	07/15/2023
36203T-MW-2	GNMA 1 POOL NO 358673 7.000% 07/15/23		02/01/2019	Paydown		877	877	882	878	0	(2)	0	(2)	0	877	0	0	0	10	07/15/2023
36203T-TG-0	GNMA 1 POOL NO 358851 7.000% 10/15/23		12/01/2019	Paydown		1,509	1,509	1,488	1,497	0	11	0	11	0	1,509	0	0	0	49	10/15/2023
36203U-HA-3	GNMA 1 POOL NO 359425 8.500% 09/15/23		11/01/2019	Paydown		286	286	296	290	0	(4)	0	(4)	0	286	0	0	0	21	09/15/2023
36203U-K4-3	GNMA 1 POOL NO 359515 7.500% 05/15/24		12/01/2019	Paydown		84	84	84	84	0	0	0	0	0	84	0	0	0	2	05/15/2024
36203V-PA-2	GNMA 1 POOL NO 360517 7.500% 04/15/24		12/01/2019	Paydown		22	22	23	23	0	0	0	0	0	22	0	0	0	1	04/15/2024
36203X-MK-9	GNMA 1 POOL NO 362262 7.500% 04/15/24		12/01/2019	Paydown		56	56	58	57	0	(1)	0	(1)	0	56	0	0	0	2	04/15/2024
36203Y-LE-2	GNMA 1 POOL NO 363125 7.000% 12/15/23		12/01/2019	Paydown		195	195	192	194	0	2	0	2	0	195	0	0	0	8	12/15/2023
36203Y-LR-3	GNMA 1 POOL NO 363136 7.500% 08/15/23		08/01/2019	Paydown		74	74	75	74	0	0	0	0	0	74	0	0	0	3	08/15/2023
36204C-4L-2	GNMA 1 POOL NO 366327 7.000% 09/15/23		12/01/2019	Paydown		717	717	707	711	0	6	0	6	0	717	0	0	0	22	09/15/2023
36204C-FX-4	GNMA 1 POOL NO 365682 7.500% 10/15/23		12/01/2019	Paydown		133	133	134	134	0	0	0	0	0	133	0	0	0	8	10/15/2023
36204C-PP-0	GNMA 1 POOL NO 365930 7.000% 11/15/23		12/01/2019	Paydown		288	288	284	286	0	2	0	2	0	288	0	0	0	11	11/15/2023
36204D-SC-4	GNMA 1 POOL NO 366915 8.000% 12/15/24		12/01/2019	Paydown		10	10	11	11	0	0	0	0	0	10	0	0	0	1	12/15/2024
36204F-D7-6	GNMA POOL NO 368326 7.500% 01/15/24		12/01/2019	Paydown		41	41	38	39	0	1	0	1	0	41	0	0	0	2	01/15/2024
36204F-VJ-0	GNMA POOL NO 368817 7.000% 10/15/23		08/01/2019	Paydown		191	191	189	190	0	2	0	2	0	191	0	0	0	8	10/15/2023
36204G-HY-1	GNMA 1 POOL NO 369347 7.000% 10/15/23		10/01/2019	Paydown		3,464	3,464	3,417	3,436	0	28	0	28	0	3,464	0	0	0	188	10/15/2023
36204G-ME-9	GNMA 1 POOL NO 369457 8.000% 09/15/24		12/01/2019	Paydown		46	46	47	47	0	(1)	0	(1)	0	46	0	0	0	2	09/15/2024
36204J-3B-0	GNMA 1 POOL NO 371694 7.500% 03/15/24		12/01/2019	Paydown		48	48	48	48	0	0	0	0	0	48	0	0	0	2	03/15/2024
36204K-AP-8	GNMA 1 POOL NO 371814 8.000% 06/15/24		12/01/2019	Paydown		69	69	72	71	0	(1)	0	(1)	0	69	0	0	0	3	06/15/2024
36204L-VX-6	GNMA 1 POOL NO 373330 7.500% 05/15/22		09/01/2019	Paydown		149	149	149	149	0	0	0	0	0	149	0	0	0	6	05/15/2022
36204P-XC-1	GNMA 1 POOL NO 376075 7.500% 05/15/24		12/01/2019	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	1	05/15/2024
36204U-09-5	GNMA POOL NO 380380 8.000% 08/15/24		04/01/2019	Paydown		94	94	97	96	0	(2)	0	(2)	0	94	0	0	0	1	08/15/2024
36204Y-U5-0	GNMA POOL NO 384104 7.500% 05/15/24		09/01/2019	Paydown		344	344	343	343	0	1	0	1	0	344	0	0	0	18	05/15/2024
36205A-5Z-3	GNMA 1 POOL NO 385264 7.500% 06/15/24		12/01/2019	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	1	06/15/2024
36205A-GP-3	GNMA 1 POOL NO 384606 8.000% 07/15/25		12/01/2019	Paydown		459	459	478	469	0	(10)	0	(10)	0	459	0	0	0	20	07/15/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36205B-K2-7	GNMA 1 POOL NO 385613 7.500% 04/15/24		12/01/2019	Paydown		92	92	95	94	0	(1)	0	(1)	0	92	0	0	0	4	04/15/2024
36205B-R4-6	GNMA 1 POOL NO 385807 7.500% 07/15/24		12/01/2019	Paydown		16	16	17	17	0	0	0	0	0	16	0	0	0	1	07/15/2024
36205B-UT-7	GNMA 1 POOL NO 385894 8.000% 09/15/24		12/01/2019	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	1	09/15/2024
36205C-KY-5	GNMA 1 POOL NO 386511 7.500% 05/15/24		12/01/2019	Paydown		138	138	138	138	0	0	0	0	0	138	0	0	0	8	05/15/2024
36205E-LR-5	GNMA 1 POOL NO 388336 7.500% 05/15/24		12/01/2019	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	1	05/15/2024
36205F-C2-7	GNMA POOL NO 388989 7.500% 07/15/22		12/01/2019	Paydown		144	144	143	143	0	0	0	0	0	144	0	0	0	6	07/15/2022
36205G-EV-9	GNMA 1 POOL NO 389948 7.000% 04/15/24		12/01/2019	Paydown		260	260	266	263	0	(3)	0	(3)	0	260	0	0	0	10	04/15/2024
36205J-VW-2	GNMA POOL NO 392229 7.500% 06/15/24		12/01/2019	Paydown		37	37	38	37	0	(1)	0	(1)	0	37	0	0	0	2	06/15/2024
36205K-XF-4	GNMA POOL NO 393178 8.000% 08/15/24		12/01/2019	Paydown		170	170	177	174	0	(4)	0	(4)	0	170	0	0	0	7	08/15/2024
36205M-4C-9	GNMA 1 POOL NO 395119 8.000% 11/15/24		12/01/2019	Paydown		395	395	409	402	0	(6)	0	(6)	0	395	0	0	0	17	11/15/2024
36205N-UK-0	GNMA 1 POOL NO 395786 8.000% 05/15/25		12/01/2019	Paydown		409	409	426	418	0	(9)	0	(9)	0	409	0	0	0	18	05/15/2025
36205P-UG-4	GNMA 1 POOL NO 396683 8.000% 09/15/24		12/01/2019	Paydown		38	38	40	39	0	(1)	0	(1)	0	38	0	0	0	2	09/15/2024
36205S-TN-5	GNMA 1 POOL NO 399357 8.000% 09/15/24		06/01/2019	Paydown		171	171	177	175	0	(4)	0	(4)	0	171	0	0	0	7	09/15/2024
36205X-WE-0	GNMA 1 POOL NO 403945 8.000% 08/15/24		12/01/2019	Paydown		178	178	184	181	0	(3)	0	(3)	0	178	0	0	0	8	08/15/2024
36206A-N5-8	GNMA 1 POOL NO 405512 7.000% 10/15/25		12/01/2019	Paydown		231	231	232	231	0	(1)	0	(1)	0	231	0	0	0	13	10/15/2025
36206C-SB-6	GNMA POOL NO 407414 7.000% 06/15/25		12/01/2019	Paydown		391	391	396	394	0	(3)	0	(3)	0	391	0	0	0	15	06/15/2025
36206D-ZD-2	GNMA 1 POOL NO 408540 8.000% 04/15/25		12/01/2019	Paydown		170	170	177	173	0	(4)	0	(4)	0	170	0	0	0	8	04/15/2025
36206E-2P-9	GNMA POOL NO 409482 8.000% 06/15/25		12/01/2019	Paydown		257	257	268	263	0	(6)	0	(6)	0	257	0	0	0	11	06/15/2025
36206J-FU-3	GNMA 1 POOL NO 412479 8.000% 08/15/25		12/01/2019	Paydown		133	133	138	136	0	(3)	0	(3)	0	133	0	0	0	6	08/15/2025
36206J-QG-2	GNMA 1 POOL NO 412755 8.000% 06/15/25		12/01/2019	Paydown		156	156	162	160	0	(4)	0	(4)	0	156	0	0	0	8	06/15/2025
36206K-FT-3	GNMA POOL NO 413378 8.000% 06/15/25		12/01/2019	Paydown		153	153	159	157	0	(4)	0	(4)	0	153	0	0	0	7	06/15/2025
36206L-ZA-0	GNMA 1 POOL NO 414837 7.000% 11/15/25		12/01/2019	Paydown		27	27	26	26	0	1	0	1	0	27	0	0	0	1	11/15/2025
36206N-WR-2	GNMA 1 POOL NO 416556 8.000% 07/15/25		12/01/2019	Paydown		176	176	183	180	0	(4)	0	(4)	0	176	0	0	0	8	07/15/2025
36206R-ET-9	GNMA POOL NO 418746 8.000% 08/15/25		12/01/2019	Paydown		32	32	34	33	0	(1)	0	(1)	0	32	0	0	0	2	08/15/2025
36207E-AZ-7	GNMA 1 POOL NO 429424 7.500% 04/15/26		12/01/2019	Paydown		32	32	32	32	0	0	0	0	0	32	0	0	0	2	04/15/2026
36207K-3Z-1	GNMA 1 POOL NO 434716 7.500% 02/15/30		12/01/2019	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	02/15/2030
36207K-KC-3	GNMA 1 POOL NO 434191 7.000% 01/15/29		12/01/2019	Paydown		146	146	141	142	0	3	0	3	0	146	0	0	0	5	01/15/2029
36207Y-J3-5	GNMA 1 POOL NO 445882 6.500% 04/15/29		12/01/2019	Paydown		1,374	1,374	1,316	1,329	0	46	0	46	0	1,374	0	0	0	49	04/15/2029
36208M-ZD-0	GNMA 1 POOL NO 455340 7.000% 11/15/27		12/01/2019	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	1	11/15/2027
36208Q-WZ-5	GNMA 1 POOL NO 457964 6.500% 01/15/29		12/01/2019	Paydown		99	99	97	98	0	2	0	2	0	99	0	0	0	4	01/15/2029
36208Q-YJ-9	GNMA 1 POOL NO 458013 6.500% 02/15/29		12/01/2019	Paydown		2,017	2,017	2,016	2,015	0	2	0	2	0	2,017	0	0	0	71	02/15/2029
36208Q-ZM-1	GNMA 1 POOL NO 458048 6.500% 02/15/29		12/01/2019	Paydown		554	554	543	546	0	8	0	8	0	554	0	0	0	5	02/15/2029
36208R-4F-8	GNMA 1 POOL NO 459022 6.500% 03/15/29		12/01/2019	Paydown		36	36	34	34	0	2	0	2	0	36	0	0	0	2	03/15/2029
36208R-4J-0	GNMA 1 POOL NO 459025 7.000% 03/15/29		12/01/2019	Paydown		379	379	368	370	0	9	0	9	0	379	0	0	0	15	03/15/2029
36209A-R7-7	GNMA 1 POOL NO 465910 8.000% 02/15/28		12/01/2019	Paydown		123	123	128	127	0	(4)	0	(4)	0	123	0	0	0	5	02/15/2028
36209A-W6-3	GNMA 1 POOL NO 466069 6.500% 07/15/29		12/01/2019	Paydown		1,437	1,437	1,376	1,388	0	49	0	49	0	1,437	0	0	0	46	07/15/2029
36209F-6J-3	GNMA 1 POOL NO 470773 7.000% 08/15/29		12/01/2019	Paydown		14	14	13	13	0	0	0	0	0	14	0	0	0	1	08/15/2029
36209F-DT-3	GNMA 1 POOL NO 470014 7.000% 02/15/29		12/01/2019	Paydown		28	28	27	27	0	1	0	1	0	28	0	0	0	2	02/15/2029
36209F-HT-9	GNMA 1 POOL NO 470142 6.500% 03/15/29		12/01/2019	Paydown		114	114	113	113	0	0	0	0	0	114	0	0	0	4	03/15/2029
36209F-JF-7	GNMA 1 POOL NO 470162 7.500% 03/15/29		12/01/2019	Paydown		22	22	21	21	0	1	0	1	0	22	0	0	0	1	03/15/2029
36209F-L7-2	GNMA 1 POOL NO 470250 6.500% 04/15/29		12/01/2019	Paydown		161	161	154	156	0	5	0	5	0	161	0	0	0	6	04/15/2029
36209F-UF-4	GNMA 1 POOL NO 470482 6.500% 06/15/29		12/01/2019	Paydown		33	33	31	32	0	1	0	1	0	33	0	0	0	1	06/15/2029
36209F-UK-3	GNMA 1 POOL NO 470486 6.500% 06/15/29		12/01/2019	Paydown		14,721	14,721	14,095	14,242	0	479	0	479	0	14,721	0	0	0	624	06/15/2029
36209F-YP-8	GNMA 1 POOL NO 470618 6.500% 07/15/29		12/01/2019	Paydown		4,948	4,948	4,738	4,785	0	164	0	164	0	4,948	0	0	0	85	07/15/2029
36209F-YT-0	GNMA 1 POOL NO 470622 6.500% 07/15/29		12/01/2019	Paydown		58	58	55	56	0	3	0	3	0	58	0	0	0	2	07/15/2029
36209L-K9-6	GNMA 1 POOL NO 474720 6.500% 05/15/29		12/01/2019	Paydown		32	32	31	31	0	1	0	1	0	32	0	0	0	1	05/15/2029
36209Q-X3-4	GNMA 1 POOL NO 478698 7.000% 09/15/29		12/01/2019	Paydown		34	34	33	33	0	1	0	1	0	34	0	0	0	1	09/15/2029
36209S-6W-6	GNMA 1 POOL NO 480685 7.000% 05/15/29		10/01/2019	Paydown		502	502	487	490	0	12	0	12	0	502	0	0	0	26	05/15/2029
36209S-Y2-1	GNMA 1 POOL NO 480529 7.500% 06/15/29		12/01/2019	Paydown		29	29	28	28	0	1	0	1	0	29	0	0	0	1	06/15/2029
36209T-4F-3	GNMA 1 POOL NO 481522 6.500% 09/15/28		12/01/2019	Paydown		1,601	1,601	1,516	1,533	0	68	0	68	0	1,601	0	0	0	59	09/15/2028
36209X-5K-2	GNMA 1 POOL NO 485150 6.500% 02/15/29		12/01/2019	Paydown		589	589	565	570	0	19	0	19	0	589	0	0	0	21	02/15/2029
3620A1-X7-8	GNMA POOL NO 716302 5.000% 06/15/39		12/01/2019	Paydown		179	179	196	195	0	(16)	0	(16)	0	179	0	0	0	8	06/15/2039
3620A8-LU-5	GNMA POOL NO 722239 5.000% 08/15/39		12/01/2019	Paydown		800	800	873	869	0	(69)	0	(69)	0	800	0	0	0	22	08/15/2039
3620A9-SH-5	GNMA POOL NO 723320 5.000% 09/15/39		12/01/2019	Paydown		1,303	1,303	1,422	1,414	0	(111)	0	(111)	0	1,303	0	0	0	40	09/15/2039
3620AC-2Y-9	GNMA POOL NO 726291 4.500% 09/15/39		12/01/2019	Paydown		13,369	13,369	14,572	14,481	0	(1,112)	0	(1,112)	0	13,369	0	0	0	338	09/15/2039
3620AC-3Z-5	GNMA POOL NO 726316 5.000% 09/15/39		12/01/2019	Paydown		4,280	4,280	4,670	4,647	0	(367)	0	(367)	0	4,280	0	0	0	114	09/15/2039
3620AC-4G-6	GNMA POOL NO 726323 5.000% 09/15/39		12/01/2019	Paydown		429	429	468	466	0	(37)	0	(37)	0	429	0	0	0	11	09/15/2039
3620AL-5Q-3	GNMA POOL NO 733555 4.500% 03/15/40		12/01/2019	Paydown		20,807	20,807	22,719	22,525	0	(1,718)	0	(1,718)	0	20,807	0	0	0	541	03/15/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3620AR-MU-2	GNMA POOL NO 737571 4.000% 11/15/40		12/01/2019	Paydown		854,332	854,332	926,239	916,817	0	(62,485)	0	(62,485)	0	854,332	0	0	0	17,864	11/15/2040
3620AW-G2-0	GNMA POOL NO 741917 4.500% 04/20/40		12/01/2019	Paydown		232,940	232,940	255,683	252,328	0	(19,388)	0	(19,388)	0	232,940	0	0	0	7,422	04/20/2040
36210A-K6-3	GNMA 1 POOL NO 486417 7.500% 09/15/29		12/01/2019	Paydown		33	33	33	33	0	0	0	0	0	33	0	0	0	2	09/15/2029
36210A-P3-5	GNMA 1 POOL NO 486542 6.500% 09/15/28		12/01/2019	Paydown		489	489	469	473	0	16	0	16	0	489	0	0	0	18	09/15/2028
36210A-ZK-6	GNMA 1 POOL NO 486846 7.000% 01/15/29		12/01/2019	Paydown		11,198	11,198	10,871	10,941	0	257	0	257	0	11,198	0	0	0	609	01/15/2029
36210B-BE-4	GNMA 1 POOL NO 487037 7.500% 03/15/29		12/01/2019	Paydown		54	54	53	53	0	1	0	1	0	54	0	0	0	2	03/15/2029
36210B-DW-2	GNMA 1 POOL NO 487117 7.000% 04/15/29		12/01/2019	Paydown		202	202	196	197	0	5	0	5	0	202	0	0	0	8	04/15/2029
36210B-DY-8	GNMA 1 POOL NO 487119 6.500% 04/15/29		12/01/2019	Paydown		20	20	18	19	0	1	0	1	0	20	0	0	0	1	04/15/2029
36210B-GK-5	GNMA 1 POOL NO 487202 7.500% 05/15/29		12/01/2019	Paydown		2,049	2,049	1,986	2,000	0	49	0	49	0	2,049	0	0	0	48	05/15/2029
36210D-JK-8	GNMA 1 POOL NO 489066 7.000% 03/15/29		12/01/2019	Paydown		119	119	115	116	0	3	0	3	0	119	0	0	0	5	03/15/2029
36210G-DW-1	GNMA 1 POOL NO 491617 7.500% 01/15/30		12/01/2019	Paydown		183	183	177	178	0	5	0	5	0	183	0	0	0	13	01/15/2030
36210G-V9-2	GNMA 1 POOL NO 492140 6.500% 01/15/29		12/01/2019	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	1	01/15/2029
36210J-WK-0	GNMA 1 POOL NO 493950 7.000% 06/15/29		12/01/2019	Paydown		53	53	52	52	0	1	0	1	0	53	0	0	0	2	06/15/2029
36210J-YH-5	GNMA 1 POOL NO 494012 6.500% 07/15/29		12/01/2019	Paydown		300	300	288	290	0	11	0	11	0	300	0	0	0	11	07/15/2029
36210L-2T-9	GNMA 1 POOL NO 495886 7.000% 01/15/29		12/01/2019	Paydown		34	34	33	33	0	1	0	1	0	34	0	0	0	2	01/15/2029
36210L-ZN-6	GNMA 1 POOL NO 495849 7.000% 01/15/29		12/01/2019	Paydown		31	31	30	31	0	1	0	1	0	31	0	0	0	1	01/15/2029
36210M-EQ-0	GNMA 1 POOL NO 496143 7.000% 02/15/29		12/01/2019	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	02/15/2029
36210M-QV-6	GNMA 1 POOL NO 496468 7.000% 01/15/29		12/01/2019	Paydown		42	42	41	41	0	1	0	1	0	42	0	0	0	2	01/15/2029
36210N-KT-5	GNMA 1 POOL NO 497206 6.500% 02/15/29		12/01/2019	Paydown		168	168	167	167	0	1	0	1	0	168	0	0	0	6	02/15/2029
36210N-WR-6	GNMA 1 POOL NO 497556 6.500% 02/15/29		12/01/2019	Paydown		38	38	38	38	0	0	0	0	0	38	0	0	0	2	02/15/2029
36210P-S7-0	GNMA 1 POOL NO 498342 6.500% 02/15/29		12/01/2019	Paydown		125	125	122	123	0	2	0	2	0	125	0	0	0	5	02/15/2029
36210P-VG-6	GNMA 1 POOL NO 498415 6.500% 03/15/29		12/01/2019	Paydown		74	74	73	73	0	1	0	1	0	74	0	0	0	2	03/15/2029
36210Q-WG-3	GNMA 1 POOL NO 499347 7.000% 01/15/29		12/01/2019	Paydown		44	44	43	43	0	1	0	1	0	44	0	0	0	2	01/15/2029
36210Q-Y4-8	GNMA 1 POOL NO 499431 7.500% 04/15/29		12/01/2019	Paydown		5	5	4	4	0	0	0	0	0	5	0	0	0	0	04/15/2029
36210S-PL-6	GNMA 1 POOL NO 500927 6.500% 05/15/29		01/01/2019	Paydown		1,101	1,101	1,054	1,061	0	40	0	40	0	1,101	0	0	0	6	05/15/2029
36210U-D2-6	GNMA 1 POOL NO 502421 7.500% 06/15/29		12/01/2019	Paydown		334	334	324	326	0	8	0	8	0	334	0	0	0	14	06/15/2029
36210U-QE-6	GNMA 1 POOL NO 502753 7.500% 08/15/29		01/01/2019	Paydown		1,213	1,213	1,175	1,183	0	29	0	29	0	1,213	0	0	0	8	08/15/2029
36210U-XQ-1	GNMA 1 POOL NO 502987 7.500% 02/15/29		12/01/2019	Paydown		484	484	470	473	0	12	0	12	0	484	0	0	0	20	02/15/2029
36210V-J5-1	GNMA 1 POOL NO 503484 7.000% 03/15/29		12/01/2019	Paydown		43	43	42	42	0	1	0	1	0	43	0	0	0	2	03/15/2029
36210W-H6-9	GNMA 1 POOL NO 504353 6.500% 05/15/29		12/01/2019	Paydown		94	94	88	90	0	4	0	4	0	94	0	0	0	3	05/15/2029
36210X-DQ-7	GNMA 1 POOL NO 505111 7.500% 08/15/29		12/01/2019	Paydown		62	62	60	61	0	2	0	2	0	62	0	0	0	2	08/15/2029
36210X-ZZ-3	GNMA 1 POOL NO 505760 6.500% 07/15/29		12/01/2019	Paydown		58	58	55	56	0	2	0	2	0	58	0	0	0	2	07/15/2029
36210Y-3A-1	GNMA 1 POOL NO 506693 6.500% 04/15/29		12/01/2019	Paydown		59	59	56	57	0	2	0	2	0	59	0	0	0	2	04/15/2029
36211A-A2-2	GNMA 1 POOL NO 506825 7.500% 01/15/30		12/01/2019	Paydown		50	50	49	49	0	1	0	1	0	50	0	0	0	2	01/15/2030
36211A-DT-0	GNMA 1 POOL NO 506914 7.000% 05/15/29		01/01/2019	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	05/15/2029
36211B-FG-4	GNMA 1 POOL NO 507867 7.500% 05/15/29		12/01/2019	Paydown		262	262	254	256	0	6	0	6	0	262	0	0	0	11	05/15/2029
36211C-4V-1	GNMA 1 POOL NO 509436 7.500% 12/15/29		12/01/2019	Paydown		27	27	27	27	0	0	0	0	0	27	0	0	0	1	12/15/2029
36211D-QF-0	GNMA 1 POOL NO 509954 7.000% 06/15/29		12/01/2019	Paydown		18	18	17	17	0	0	0	0	0	18	0	0	0	1	06/15/2029
36211D-U8-1	GNMA 1 POOL NO 510107 7.500% 07/15/29		12/01/2019	Paydown		55	55	54	54	0	1	0	1	0	55	0	0	0	2	07/15/2029
36211D-UK-4	GNMA 1 POOL NO 510086 6.500% 07/15/29		12/01/2019	Paydown		581	581	556	561	0	20	0	20	0	581	0	0	0	21	07/15/2029
36211H-KS-9	GNMA 1 POOL NO 513405 7.500% 09/15/29		12/01/2019	Paydown		107	107	104	104	0	3	0	3	0	107	0	0	0	5	09/15/2029
36211H-RC-7	GNMA 1 POOL NO 513583 7.500% 05/15/30		12/01/2019	Paydown		66	66	65	66	0	1	0	1	0	66	0	0	0	3	05/15/2030
36211J-NN-3	GNMA 1 POOL NO 514397 7.500% 08/15/29		12/01/2019	Paydown		60	60	59	59	0	1	0	1	0	60	0	0	0	2	08/15/2029
36211J-UQ-8	GNMA 1 POOL NO 514591 7.500% 08/15/29		12/01/2019	Paydown		193	193	191	191	0	2	0	2	0	193	0	0	0	8	08/15/2029
36211L-KN-1	GNMA 1 POOL NO 516101 7.500% 10/15/29		12/01/2019	Paydown		62	62	60	61	0	1	0	1	0	62	0	0	0	2	10/15/2029
36211L-LD-2	GNMA 1 POOL NO 516124 7.500% 12/15/29		12/01/2019	Paydown		239	239	232	233	0	6	0	6	0	239	0	0	0	9	12/15/2029
36211N-R2-6	GNMA 1 POOL NO 518105 7.500% 09/15/29		12/01/2019	Paydown		45	45	44	44	0	1	0	1	0	45	0	0	0	2	09/15/2029
36211P-EB-5	GNMA 1 POOL NO 518630 7.500% 12/15/29		12/01/2019	Paydown		330	330	320	321	0	9	0	9	0	330	0	0	0	14	12/15/2029
36211P-X4-0	GNMA 1 POOL NO 519199 7.500% 02/15/30		12/01/2019	Paydown		80	80	79	79	0	1	0	1	0	80	0	0	0	3	02/15/2030
36211S-XA-0	GNMA 1 POOL NO 521873 7.500% 11/15/29		12/01/2019	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	1	11/15/2029
36211S-Y8-4	GNMA 1 POOL NO 521935 7.500% 12/15/29		12/01/2019	Paydown		76	76	75	75	0	1	0	1	0	76	0	0	0	3	12/15/2029
36211X-CW-4	GNMA 1 POOL NO 525785 7.500% 04/15/30		12/01/2019	Paydown		214	214	207	209	0	5	0	5	0	214	0	0	0	8	04/15/2030
36211Y-UZ-5	GNMA 1 POOL NO 527200 7.500% 01/15/30		12/01/2019	Paydown		160	160	158	159	0	2	0	2	0	160	0	0	0	7	01/15/2030
362156-HA-2	GNMA POOL NO 155125 8.500% 12/15/19		07/01/2019	Paydown		36	36	38	37	0	0	0	0	0	36	0	0	0	1	12/15/2019
362165-M2-5	GNMA 1 POOL NO 184077 7.500% 07/15/23		12/01/2019	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	1	07/15/2023
36217H-DR-3	GNMA 1 POOL NO 193712 6.500% 06/15/29		12/01/2019	Paydown		526	526	508	511	0	15	0	15	0	526	0	0	0	13	06/15/2029
36217S-EX-5	GNMA POOL NO 201850 7.500% 06/15/24		10/01/2019	Paydown		1,736	1,736	1,730	1,731	0	6	0	6	0	1,736	0	0	0	66	06/15/2024
36218Y-PX-9	GNMA 1 POOL NO 236338 8.500% 07/15/21		06/01/2019	Paydown		336	336	355	341	0	(6)	0	(6)	0	336	0	0	0	7	07/15/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36219R-F8-9	GNMA 1 POOL NO 256791 6.500% 03/15/29		12/01/2019	Paydown		128	128	122	124	0	4	0	4	0	128	0	0	0	5	03/15/2029
36220S-BH-8	GNMA POOL NO 297140 8.000% 08/15/22		12/01/2019	Paydown		1,225	1,225	1,246	1,231	0	(6)	0	(6)	0	1,225	0	0	0	49	08/15/2022
36220V-NB-1	GNMA POOL NO 289386 9.000% 12/15/19		11/01/2019	Paydown		12,368	12,368	11,931	12,268	0	100	0	100	0	12,368	0	0	0	498	12/15/2019
36223C-BV-9	GNMA POOL NO 303452 8.500% 12/15/21		12/01/2019	Paydown		1,086	1,086	1,133	1,099	0	(13)	0	(13)	0	1,086	0	0	0	51	12/15/2021
36223D-ZB-5	GNMA POOL NO 305038 8.500% 07/15/21		12/02/2019	Paydown		650	650	676	657	0	(7)	0	(7)	0	650	0	0	0	30	07/15/2021
36223F-FX-4	GNMA 1 POOL NO 306282 8.500% 10/15/21		12/01/2019	Paydown		390	390	399	392	0	(2)	0	(2)	0	390	0	0	0	18	10/15/2021
36223G-RR-2	GNMA POOL NO 307496 8.500% 05/15/21		12/01/2019	Paydown		63	63	66	64	0	(1)	0	(1)	0	63	0	0	0	3	05/15/2021
36223G-SV-2	GNMA POOL NO 307532 8.500% 06/15/21		12/01/2019	Paydown		844	844	878	854	0	(9)	0	(9)	0	844	0	0	0	39	06/15/2021
36223H-GQ-4	GNMA POOL NO 308107 8.500% 11/15/21		12/01/2019	Paydown		79	79	82	80	0	(1)	0	(1)	0	79	0	0	0	4	11/15/2021
36223H-PW-1	GNMA POOL NO 308337 8.000% 01/15/22		12/01/2019	Paydown		2,127	2,127	2,162	2,133	0	(7)	0	(7)	0	2,127	0	0	0	95	01/15/2022
36223K-3W-8	GNMA POOL NO 310513 8.500% 06/15/21		12/01/2019	Paydown		222	222	231	225	0	(2)	0	(2)	0	222	0	0	0	10	06/15/2021
36223M-SF-4	GNMA POOL NO 312018 8.500% 07/15/21		03/01/2019	Paydown		663	663	689	670	0	(7)	0	(7)	0	663	0	0	0	14	07/15/2021
36223M-TE-6	GNMA POOL NO 312049 8.500% 08/15/21		12/01/2019	Paydown		71	71	74	72	0	(1)	0	(1)	0	71	0	0	0	2	08/15/2021
36223R-BN-4	GNMA POOL NO 315145 7.500% 03/15/22		08/01/2019	Paydown		20	20	21	20	0	0	0	0	0	20	0	0	0	1	03/15/2022
36223R-EE-1	GNMA POOL NO 315233 7.000% 09/15/22		12/01/2019	Paydown		90	90	92	91	0	0	0	0	0	90	0	0	0	4	09/15/2022
36223S-DM-2	GNMA POOL NO 316108 8.000% 03/15/22		12/01/2019	Paydown		263	263	268	265	0	(1)	0	(1)	0	263	0	0	0	12	03/15/2022
36223S-EJ-8	GNMA POOL NO 316137 7.500% 04/15/22		12/01/2019	Paydown		124	124	126	125	0	0	0	0	0	124	0	0	0	5	04/15/2022
36223S-HP-1	GNMA POOL NO 316238 8.000% 01/15/22		12/01/2019	Paydown		2,657	2,657	2,702	2,668	0	(12)	0	(12)	0	2,657	0	0	0	117	01/15/2022
36223S-Z2-2	GNMA POOL NO 316761 7.500% 12/15/21		12/01/2019	Paydown		156	156	158	156	0	0	0	0	0	156	0	0	0	6	12/15/2021
36223U-7G-7	GNMA POOL NO 318695 7.500% 03/15/22		12/01/2019	Paydown		1,055	1,055	1,069	1,057	0	(3)	0	(3)	0	1,055	0	0	0	43	03/15/2022
36223U-VL-9	GNMA POOL NO 318419 8.000% 06/15/22		12/01/2019	Paydown		798	798	812	802	0	(4)	0	(4)	0	798	0	0	0	35	06/15/2022
36223U-XK-9	GNMA POOL NO 318482 7.500% 04/15/22		12/01/2019	Paydown		2,251	2,251	2,282	2,257	0	(6)	0	(6)	0	2,251	0	0	0	92	04/15/2022
36223X-S3-7	GNMA 1 POOL NO 321038 7.500% 04/15/22		12/01/2019	Paydown		1,050	1,050	1,065	1,053	0	(3)	0	(3)	0	1,050	0	0	0	43	04/15/2022
36223Y-E5-5	GNMA 1 POOL NO 321556 8.000% 06/15/22		12/01/2019	Paydown		2,018	2,018	2,053	2,029	0	(10)	0	(10)	0	2,018	0	0	0	89	06/15/2022
36223Y-EH-9	GNMA 1 POOL NO 321536 7.000% 10/15/22		12/01/2019	Paydown		122	122	124	123	0	0	0	0	0	122	0	0	0	5	10/15/2022
36223Y-XD-7	GNMA 1 POOL NO 322076 8.000% 07/15/22		12/01/2019	Paydown		1,541	1,541	1,567	1,549	0	(8)	0	(8)	0	1,541	0	0	0	67	07/15/2022
36224A-4U-2	GNMA POOL NO 323135 8.000% 06/15/22		12/01/2019	Paydown		1,637	1,637	1,665	1,645	0	(9)	0	(9)	0	1,637	0	0	0	70	06/15/2022
36224A-F9-7	GNMA POOL NO 322492 7.500% 08/15/22		12/01/2019	Paydown		2,246	2,246	2,276	2,252	0	(6)	0	(6)	0	2,246	0	0	0	92	08/15/2022
36224A-VP-3	GNMA POOL NO 322922 7.000% 12/15/22		12/01/2019	Paydown		471	471	477	473	0	(2)	0	(2)	0	471	0	0	0	18	12/15/2022
36224B-LT-4	GNMA POOL NO 323538 7.000% 11/15/22		12/01/2019	Paydown		232	232	235	233	0	(1)	0	(1)	0	232	0	0	0	9	11/15/2022
36224B-VB-2	GNMA POOL NO 323810 8.000% 04/15/22		12/01/2019	Paydown		1,334	1,334	1,356	1,339	0	(5)	0	(5)	0	1,334	0	0	0	58	04/15/2022
36224C-HY-6	GNMA 1 POOL NO 324347 7.500% 04/15/22		12/01/2019	Paydown		277	277	280	278	0	(1)	0	(1)	0	277	0	0	0	11	04/15/2022
36224C-JJ-7	GNMA 1 POOL NO 324365 8.000% 06/15/22		12/01/2019	Paydown		3,386	3,386	3,444	3,403	0	(17)	0	(17)	0	3,386	0	0	0	149	06/15/2022
36224D-FD-2	GNMA 1 POOL NO 325164 8.000% 07/15/22		12/01/2019	Paydown		191	191	195	193	0	(1)	0	(1)	0	191	0	0	0	9	07/15/2022
36224E-SE-4	GNMA 1 POOL NO 326417 8.500% 12/15/22		12/01/2019	Paydown		311	311	319	314	0	(3)	0	(3)	0	311	0	0	0	15	12/15/2022
36224F-P8-7	GNMA POOL NO 327247 7.500% 08/15/22		12/01/2019	Paydown		320	320	325	321	0	(1)	0	(1)	0	320	0	0	0	13	08/15/2022
36224H-AE-6	GNMA 1 POOL NO 328605 7.000% 10/15/22		12/01/2019	Paydown		53	53	53	53	0	0	0	0	0	53	0	0	0	2	10/15/2022
36224K-EY-1	GNMA 1 POOL NO 330551 7.000% 11/15/22		12/01/2019	Paydown		107	107	109	108	0	0	0	0	0	107	0	0	0	4	11/15/2022
36224K-R6-8	GNMA 1 POOL NO 330909 7.000% 12/15/22		12/01/2019	Paydown		155	155	157	156	0	(1)	0	(1)	0	155	0	0	0	6	12/15/2022
36224M-KC-8	GNMA 1 POOL NO 332491 7.000% 01/15/23		12/01/2019	Paydown		290	290	292	291	0	0	0	0	0	290	0	0	0	11	01/15/2023
36224M-SX-4	GNMA 1 POOL NO 332734 7.500% 11/15/22		12/01/2019	Paydown		24,628	24,628	24,338	24,457	0	171	0	171	0	24,628	0	0	0	993	11/15/2022
36224N-WY-5	GNMA POOL NO 333763 7.500% 10/15/22		12/01/2019	Paydown		114	114	118	116	0	(1)	0	(1)	0	114	0	0	0	5	10/15/2022
36224P-AC-2	GNMA 1 POOL NO 334003 7.000% 09/15/22		12/01/2019	Paydown		144	144	146	145	0	0	0	0	0	144	0	0	0	5	09/15/2022
36224P-YK-8	GNMA 1 POOL NO 334714 8.000% 08/15/23		12/01/2019	Paydown		1,550	1,550	1,621	1,579	0	(29)	0	(29)	0	1,550	0	0	0	68	08/15/2023
36224Q-C9-5	GNMA 1 POOL NO 334996 7.000% 11/15/22		12/01/2019	Paydown		164	164	166	165	0	(1)	0	(1)	0	164	0	0	0	6	11/15/2022
36224Q-MA-1	GNMA 1 POOL NO 335253 7.500% 01/15/24		12/01/2019	Paydown		39	39	39	39	0	0	0	0	0	39	0	0	0	2	01/15/2024
36224R-3D-4	GNMA 1 POOL NO 336596 7.000% 10/15/22		12/01/2019	Paydown		90	90	80	86	0	4	0	4	0	90	0	0	0	3	10/15/2022
36224S-ZQ-8	GNMA POOL NO 337451 7.500% 05/15/23		12/01/2019	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	05/15/2023
36224T-QM-5	GNMA 1 POOL NO 338060 7.500% 02/15/23		12/01/2019	Paydown		132	132	132	132	0	0	0	0	0	132	0	0	0	5	02/15/2023
36224T-UK-4	GNMA 1 POOL NO 338186 7.000% 12/15/22		12/01/2019	Paydown		103	103	105	104	0	0	0	0	0	103	0	0	0	4	12/15/2022
36224U-AQ-0	GNMA POOL NO 338515 7.000% 11/15/22		12/01/2019	Paydown		26	26	24	25	0	1	0	1	0	26	0	0	0	1	11/15/2022
36224Y-HK-8	GNMA 1 POOL NO 342334 7.500% 04/15/23		12/01/2019	Paydown		71	71	70	70	0	0	0	0	0	71	0	0	0	3	04/15/2023
36224Y-QN-2	GNMA 1 POOL NO 342561 8.000% 08/15/24		12/01/2019	Paydown		31	31	32	32	0	(1)	0	(1)	0	31	0	0	0	2	08/15/2024
36225A-2J-8	GNMA 1 POOL NO 780777 7.000% 04/15/28		12/01/2019	Paydown		165	165	160	161	0	4	0	4	0	165	0	0	0	6	04/15/2028
36225A-B5-8	GNMA 1 POOL NO 780060 8.000% 02/15/25		12/01/2019	Paydown		1,313	1,313	1,360	1,341	0	(28)	0	(28)	0	1,313	0	0	0	58	02/15/2025
36225A-DA-5	GNMA 1 POOL NO 780097 8.000% 04/15/25		12/01/2019	Paydown		121	121	126	124	0	(3)	0	(3)	0	121	0	0	0	5	04/15/2025
36225A-DJ-6	GNMA 1 POOL NO 780105 7.000% 01/15/25		12/01/2019	Paydown		160	160	164	162	0	(2)	0	(2)	0	160	0	0	0	6	01/15/2025
36225A-DU-1	GNMA 1 POOL NO 780115 8.500% 04/15/25		12/01/2019	Paydown		26,124	26,124	26,792	26,527	0	(403)	0	(403)	0	26,124	0	0	0	1,156	04/15/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36225A-EA-4	GNMA 1 POOL NO 780129 7.000% 11/15/24		12/01/2019	Paydown		42	42	43	43	0	0	0	0	0	42	0	0	0	2	11/15/2024
36225A-FH-8	GNMA 1 POOL NO 780168 6.500% 05/15/24		12/01/2019	Paydown		50	50	50	50	0	0	0	0	0	50	0	0	0	2	05/15/2024
36225A-HD-5	GNMA 1 POOL NO 780228 8.000% 12/15/23		12/01/2019	Paydown		48	48	49	48	0	(1)	0	(1)	0	48	0	0	0	2	12/15/2023
36225A-LU-2	GNMA 1 POOL NO 780339 8.000% 12/15/23		12/01/2019	Paydown		180	180	187	183	0	(4)	0	(4)	0	180	0	0	0	7	12/15/2023
36225A-MB-3	GNMA 1 POOL NO 780354 6.500% 12/15/23		12/01/2019	Paydown		106	106	107	106	0	0	0	0	0	106	0	0	0	4	12/15/2023
36225B-FV-5	GNMA POOL NO 781080 7.500% 08/15/29		12/01/2019	Paydown		186	186	180	181	0	5	0	5	0	186	0	0	0	5	08/15/2029
36225C-4V-5	GNMA 2 POOL NO 080835 4.000% 02/20/34		12/01/2019	Paydown		88,547	88,547	92,717	92,071	0	(3,524)	0	(3,524)	0	88,547	0	0	0	1,723	02/20/2034
36296N-Y5-9	GNMA POOL NO 696532 6.000% 08/15/38		12/01/2019	Paydown		3,980	3,980	4,516	4,474	0	(494)	0	(494)	0	3,980	0	0	0	131	08/15/2038
36296N-YU-4	GNMA POOL NO 696523 5.500% 08/15/38		12/01/2019	Paydown		2,394	2,394	2,690	2,672	0	(278)	0	(278)	0	2,394	0	0	0	72	08/15/2038
912803-EC-3	United States Treasury STRIP		06/06/2019	Goldman Sachs & Co		3,817,954	7,100,000	3,434,057	3,693,543	0	43,167	0	43,167	0	3,736,709	0	81,245	81,245	0	05/15/2043
912803-EN-9	United States Treasury STRIP		12/12/2019	Various		23,828,679	44,905,000	20,100,183	20,977,948	0	439,897	0	439,897	0	21,417,845	0	2,410,833	2,410,833	0	05/15/2045
912803-EQ-2	United States Treasury STRIP		06/06/2019	Merrill Lynch,Pierce,Fenner &		40,011,417	80,000,000	37,695,376	39,991,511	0	449,650	0	449,650	0	40,441,161	0	(429,745)	(429,745)	0	11/15/2045
912810-EC-8	UNITED STATES TREASURY BOND		02/15/2019	Maturity		1,450,000	1,450,000	1,823,723	1,453,785	0	(3,785)	0	(3,785)	0	1,450,000	0	0	0	64,344	02/15/2019
912810-ED-6	UNITED STATES TREASURY BOND		08/15/2019	Various		17,200,000	17,200,000	20,712,563	17,385,495	0	(185,495)	0	(185,495)	0	17,200,000	0	0	0	1,397,500	08/15/2019
912810-RN-0	UNITED STATES TREASURY TREASURY		03/15/2019	PGIM, Inc.		141,476,318	144,930,000	149,572,289	149,273,511	0	(21,571)	0	(21,571)	0	149,251,940	0	(7,775,622)	(7,775,622)	2,405,658	08/15/2045
912810-SD-1	UNITED STATES TREASURY TREASURY		09/11/2019	Various		567,977,648	553,050,000	541,251,094	541,309,285	0	63,359	0	63,359	0	541,372,644	0	26,605,005	26,605,005	10,349,606	08/15/2048
912828-2R-0	UNITED STATES TREASURY TREASURY		02/05/2019	Bank Of Montreal-Montreal		1,157,049	1,195,000	1,145,802	1,149,329	0	486	0	486	0	1,149,814	0	7,235	7,235	12,859	08/15/2027
912828-5A-4	UNITED STATES TREASURY TREASURY		05/08/2019	Various		143,492,536	142,270,000	141,938,959	141,948,553	0	26,918	0	26,918	0	141,975,471	0	1,517,065	1,517,065	2,094,188	09/15/2021
912828-5H-9	UNITED STATES TREASURY TREASURY		01/31/2019	Bank Of Montreal-Montreal		6,394,356	6,400,000	6,401,065	6,400,991	0	5	0	5	0	6,400,996	0	(6,640)	(6,640)	40,273	10/31/2020
912828-F6-2	UNITED STATES TREASURY TREASURY		10/31/2019	Maturity		20,100,000	20,100,000	19,977,516	20,078,598	0	21,402	0	21,402	0	20,100,000	0	0	0	301,500	10/31/2019
912828-LJ-7	UNITED STATES TREASURY TREASURY		08/15/2019	Maturity		10,250,000	10,250,000	10,460,605	10,265,209	0	(15,209)	0	(15,209)	0	10,250,000	0	0	0	371,563	08/15/2019
912828-M5-6	UNITED STATES TREASURY TREASURY		01/15/2019	Goldman Sachs & Co		39,673,813	40,600,000	40,828,375	40,764,196	0	(1,003)	0	(1,003)	0	40,763,192	0	(1,089,380)	(1,089,380)	156,456	11/15/2025
912828-TR-1	UNITED STATES TREASURY TREASURY		09/30/2019	Maturity		64,300,000	64,300,000	62,435,004	64,007,002	0	292,998	0	292,998	0	64,300,000	0	0	0	643,000	09/30/2019
912828-VZ-0	UNITED STATES TREASURY TREASURY		11/14/2019	Nomura Securities Intl		25,381,039	25,300,000	24,912,594	24,946,002	0	175,952	0	175,952	0	25,121,954	0	259,085	259,085	573,743	09/30/2020
912828-WW-6	UNITED STATES TREASURY TREASURY		07/31/2019	Maturity		52,920,000	52,920,000	53,039,659	52,935,162	0	(15,162)	0	(15,162)	0	52,920,000	0	0	0	859,950	07/31/2019
912828-Y5-3	UNITED STATES TREASURY TREASURY		01/23/2019	Bank Of Montreal-Montreal		12,962,368	12,970,000	12,972,362	12,972,042	0	(13)	0	(13)	0	12,972,029	0	(9,661)	(9,661)	75,376	07/31/2020
999070-A3-9	FHA FEDERAL HSG ADMIN PROJ POOL N		11/01/2019	Paydown		181,704	181,704	125,263	164,005	0	17,699	0	17,699	0	181,704	0	0	0	6,876	08/01/2024
999070-A7-0	FHA FEDERAL HSG ADMIN CITICORP PRO		11/01/2019	Paydown		6,330	6,330	6,076	6,247	0	83	0	83	0	6,330	0	0	0	220	10/01/2023
999070-A7-0	FHA FEDERAL HSG ADMIN CITICORP PRO		09/01/2019	Redemption 0.3021		0	3	3	3	0	(3)	0	(3)	0	0	0	0	0	0	10/01/2023
999070-AB-1	FHA REILLY PROJ POOL 5 10102 PUT		11/01/2019	Paydown		56,547	56,547	50,769	55,255	0	1,293	0	1,293	0	56,547	0	0	0	1,809	10/25/2022
999070-AB-1	FHA REILLY PROJ POOL 5 10102 PUT		09/01/2019	Redemption 0.0001		0	14,059	12,623	13,738	0	(13,738)	0	(13,738)	0	0	0	0	0	635	10/25/2022
999070-AT-2	FHA FEDERAL HSG ADMIN MERRILL LYNC		03/01/2019	Paydown		70,639	70,639	59,686	68,549	0	2,091	0	2,091	0	70,639	0	0	0	1,153	03/25/2022
999070-AW-5	FHA FEDERAL HSG ADMIN MERRILL LYNC		12/01/2019	Paydown		10,172	10,172	8,669	9,804	0	368	0	368	0	10,172	0	0	0	413	05/01/2023
999070-AY-1	FHA FEDERAL HSG ADMIN PROJ		11/01/2019	Paydown		17,911	17,911	16,368	17,385	0	526	0	526	0	17,911	0	0	0	615	09/25/2023
999070-AY-1	FHA FEDERAL HSG ADMIN PROJ		09/01/2019	Various		0	108	95	105	0	(105)	0	(105)	0	0	0	0	0	5	09/25/2023
999070-BA-2	FHA FEDERAL HSG ADMIN CITICORP PRO		06/01/2019	Write-Off		0	4,864	3,114	4,345	0	36	0	36	0	4,380	0	(4,380)	(4,380)	158	12/01/2023
999070-BA-2	FHA FEDERAL HSG ADMIN CITICORP PRO		06/01/2019	Paydown		35,999	35,999	23,047	32,156	0	3,843	0	3,843	0	35,999	0	0	0	739	12/01/2023
999070-BR-5	FHA FEDERAL HSG ADMIN WEYERHAUSER		11/01/2019	Paydown		54,783	54,783	45,040	52,150	0	2,634	0	2,634	0	54,783	0	0	0	2,795	01/01/2024
999070-BR-5	FHA FEDERAL HSG ADMIN WEYERHAUSER		09/01/2019	Redemption 0.0002		0	4,827	3,968	4,594	0	(4,594)	0	(4,594)	0	0	0	0	0	303	01/01/2024
0599999. Subtotal - Bonds - U.S. Governments						1,181,386,806	1,233,732,136	1,157,839,284	1,158,729,138	0	1,080,605	0	1,080,605	0	1,159,809,712	0	21,577,091	21,577,091	19,628,424	XXX
013051-DY-0	PROVINCE OF ALBERTA CORP FOREIGN	A	04/11/2019	DESJARDINS		69,401	67,327	72,324	67,874	0	(14)	0	(14)	4,403	69,335	(2,927)	66	(2,861)	760	12/01/2048
135087-D3-5	CANADIAN GOVERNMENT GOVT FOREIGN	A	04/12/2019	Various		190,575	164,965	184,452	177,672	0	(114)	0	(114)	6,689	181,844	(2,403)	8,731	6,328	1,649	12/01/2048
135087-YQ-1	CANADIAN GOVERNMENT GOVT FOREIGN	A	04/11/2019	Wood Gundy Inc		35,451	26,183	35,002	32,827	0	(74)	0	(74)	1,965	33,469	(1,249)	1,982	733	387	06/01/2041
13509P-GL-1	CANADIAN HOUSING TRUST DISCOUNT NOTE	A	02/11/2019	Wood Gundy Inc		345,506	338,092	337,889	324,349	0	64	0	64	13,635	332,892	(5,156)	12,614	7,458	3,707	03/15/2028
13521J-AB-7	CANADA POST CORP CORP FOREIGN	A	06/04/2019	Various		391,215	292,467	415,594	299,677	0	(200)	0	(200)	112,900	303,673	(108,704)	87,542	(21,162)	11,377	07/16/2040
448810-AC-5	HYDRO ONE INC CORP FOREIGN	A	03/29/2019	Scotia Capital Inc		57,631	41,169	66,225	47,203	0	(150)	0	(150)	14,775	48,141	(13,687)	9,490	(4,197)	1,003	06/03/2030
651333-DK-9	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG	A	06/01/2019	Maturity		2,000,000	2,000,000	2,497,620	2,017,868	0	(17,868)	0	(17,868)	0	2,000,000	0	0	0	90,000	06/01/2019
669827-DF-1	NOVA SCOTIA PROV CDA GOVT FOREIGN	A	02/01/2019	Various		10,628,000	10,628,000	12,718,251	10,644,410	0	(16,410)	0	(16,410)	0	10,628,000	0	0	0	504,830	02/01/2019
669827-DG-9	NOVA SCOTIA PROV CDA GOVT FOREIGN	A	07/01/2019	Various		10,000,000	10,000,000	11,184,587	10,057,979	0	(57,979)	0	(57,979)	0	10,000,000	0	0	0	887,500	07/01/2019
669827-DH-7	NOVA SCOTIA PROV CDA GOVT FOREIGN	A	11/15/2019	Maturity		4,422,000	4,422,000	5,283,854	4,484,066	0	(62,066)	0	(62,066)	0	4,422,000	0	0	0	364,815	11/15/2019

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
683234-8D-3	ONTARIO (PROVINCE OF) GOVT FOREIGN	A	10/07/2019	Maturity		10,000,000	10,000,000	9,984,120	9,998,051	0	1,949	0	1,949	0	10,000,000	0	0	0	400,000	10/07/2019
683234-B9-8	ONTARIO (PROVINCE OF) GOVT FOREIGN	A	06/06/2019	Various		1,234,182	939,640	1,238,748	955,156	0	(384)	0	(384)	274,981	976,436	(253,317)	257,746	4,429	16,696	06/02/2041
68323A-DZ-4	ONTARIO (PROVINCE OF) CORP FOREIGN	A	08/13/2019	Various		1,064,631	1,061,774	1,081,851	1,020,162	0	193	0	193	62,322	1,038,360	(44,317)	26,271	(18,046)	11,575	06/02/2048
89119Z-AJ-2	TORONTO HYDRO CORP Corp FOREIGN	A	06/18/2019	Nesbitt Burns		61,319	59,690	59,274	56,600	0	117	0	117	2,815	57,792	(1,739)	3,527	1,788	1,260	08/25/2026
105860-AA-8	BRAZIL MINAS SPE GOVT FOREIGN	D	02/15/2019	Redemption 100.0000		200,000	200,000	202,400	201,320	0	(1,320)	0	(1,320)	0	200,000	0	0	0	5,303	02/15/2028
14976C-AA-2	CAYMAN ISLANDS (GOVERNMENT OF) GOVT FORE	D	11/24/2019	Maturity		10,000,000	10,000,000	10,147,500	10,016,238	0	(16,238)	0	(16,238)	0	10,000,000	0	0	0	595,000	11/24/2019
168863-BP-2	CHILE REPUBLIC OF NT GOVT FOREIGN	D	09/17/2019	Santander Investment Sec Inc		615,677	562,000	559,190	559,405	0	54	0	54	0	559,459	0	56,218	56,218	18,052	10/30/2042
168863-CE-6	CHILE REPUBLIC OF NT GOVT FOREIGN	D	09/17/2019	Barclays Capital Inc		6,963,538	6,095,000	6,277,850	6,273,614	0	(2,801)	0	(2,801)	0	6,270,813	0	692,724	692,724	175,143	06/21/2047
195325-DL-6	REPUBLIC OF COLOMBIA GOVT FOREIGN	D	07/22/2019	Morgan Stanley & Co, Inc		5,485,714	5,252,000	5,364,110	5,352,903	0	(6,171)	0	(6,171)	0	5,346,732	0	138,982	138,982	152,071	04/25/2027
21987B-AM-0	CODELCO INC GOVT FOREIGN	D	01/15/2019	Maturity		4,250,000	4,250,000	4,815,138	4,257,089	0	(7,089)	0	(7,089)	0	4,250,000	0	0	0	159,375	01/15/2019
368266-AA-0	GAZPROM GAZ CAPITAL SA CORP FOREIGN	D	07/22/2019	UNICREDIT BANK AG		2,102,220	1,530,000	1,615,566	1,593,436	0	(1,434)	0	(1,434)	0	1,592,002	0	510,218	510,218	97,506	04/28/2034
455780-BX-3	REPUBLIC OF INDONESIA GOVT FOREIGN	D	07/22/2019	HSBC Securities (USA) Inc		617,537	571,000	603,119	599,856	0	(1,774)	0	(1,774)	0	598,082	0	19,455	19,455	25,942	01/08/2027
455780-CA-2	REPUBLIC OF INDONESIA GOVT FOREIGN	D	07/22/2019	BPN Paribas Securities		278,827	266,000	272,783	272,168	0	(350)	0	(350)	0	271,818	0	7,008	7,008	10,412	07/18/2027
455780-CD-6	REPUBLIC OF INDONESIA GOVT FOREIGN	D	07/22/2019	HSBC Securities (USA) Inc		1,565,035	1,523,000	1,515,385	1,516,086	0	366	0	366	0	1,516,452	0	48,583	48,583	55,230	01/11/2028
50064F-AJ-3	REPUBLIC OF KOREA GLOBAL GOVT FOREIGN	D	04/16/2019	Various		7,245,000	7,245,000	8,580,282	7,351,717	0	(106,717)	0	(106,717)	0	7,245,000	0	0	0	258,103	04/16/2019
593048-BN-0	UNITED MEXICAN STATES GOVT FOREIGN	D	12/30/2019	Various		5,104,000	5,104,000	5,993,218	5,208,566	0	(104,566)	0	(104,566)	0	5,104,000	0	0	0	414,700	12/30/2019
60283M-AA-1	MINERA Y METALURGICA DEL BOLEO GOVT FORE	D	05/07/2019	Maturity		5,000,000	5,000,000	5,130,000	5,016,750	0	(16,750)	0	(16,750)	0	5,000,000	0	0	0	71,875	05/07/2019
715638-BU-5	REPUBLIC OF PERU GOVT FOREIGN	D	07/22/2019	Jefferies & Co, Inc		1,479,186	1,332,000	1,463,868	1,450,981	0	(6,862)	0	(6,862)	0	1,444,120	0	35,066	35,066	50,214	08/25/2027
716540-AZ-5	PETROLEOS MEXICANOS PEMEX CORP FOREIGN	D	06/19/2019	PGIM, Inc.		43,545	50,000	56,915	56,426	0	(69)	0	(69)	0	56,357	0	(12,812)	(12,812)	1,788	06/02/2041
716540-AZ-5	PETROLEOS MEXICANOS PEMEX CORP FOREIGN	D	09/27/2019	Various		1,102,428	1,147,000	1,305,630	1,294,402	0	(2,590)	0	(2,590)	0	1,291,812	0	(189,384)	(189,384)	61,094	06/02/2041
716540-BE-1	PETROLEOS MEXICANOS PEMEX CORP FOREIGN	D	06/19/2019	PGIM, Inc.		76,000	95,000	77,758	78,372	0	114	0	114	0	78,486	0	(2,486)	(2,486)	2,511	06/27/2044
716540-BE-1	PETROLEOS MEXICANOS PEMEX CORP FOREIGN	D	09/27/2019	Various		7,839,175	8,950,000	7,515,195	7,565,156	0	14,609	0	14,609	0	7,579,765	0	259,410	259,410	369,188	06/27/2044
716540-BR-2	PETROLEOS MEXICANOS PEMEX CORP FOREIGN	D	06/19/2019	PGIM, Inc.		174,250	205,000	231,445	230,001	0	(211)	0	(211)	0	229,790	0	(55,540)	(55,540)	11,871	01/23/2045
716540-BR-2	PETROLEOS MEXICANOS PEMEX CORP FOREIGN	D	09/27/2019	Various		3,897,600	4,150,000	4,687,716	4,658,239	0	(6,914)	0	(6,914)	0	4,651,325	0	(753,725)	(753,725)	311,596	01/23/2045
716540-CC-4	PETROLEOS MEXICANOS PEMEX CORP FOREIGN	D	06/19/2019	PGIM, Inc.		96,879	110,000	114,638	114,564	0	(27)	0	(27)	0	114,537	0	(17,657)	(17,657)	5,548	09/21/2047
718286-AK-3	REPUBLIC OF PHILIPPINES GOVT FOREIGN	D	01/15/2019	Various		6,515,000	6,515,000	5,555,458	6,508,448	0	6,552	0	6,552	0	6,515,000	0	0	0	321,678	01/15/2019
731011-AR-3	REPUBLIC OF POLAND CORP FOREIGN	D	07/15/2019	Various		49,700,000	49,700,000	55,868,768	50,354,103	0	(654,103)	0	(654,103)	0	49,700,000	0	0	0	3,168,375	07/15/2019
74727P-AG-6	STATE OF QATAR GOVT FOREIGN	D	04/09/2019	Maturity		3,000,000	3,000,000	3,648,750	3,037,841	0	(37,841)	0	(37,841)	0	3,000,000	0	0	0	98,250	04/09/2019
760942-BB-7	REPUBLICA ORIENT URUGUAY GOVT FOREIGN	D	07/22/2019	Jefferies & Co, Inc		3,707,845	3,425,261	3,709,463	3,678,089	0	(17,454)	0	(17,454)	0	3,660,635	0	47,210	47,210	111,143	10/27/2027
78307A-CZ-4	RUSSIAN FEDERATION GOVT FOREIGN	D	07/22/2019	Goldman Sachs & Co		206,393	183,037	211,865	199,785	0	(1,080)	0	(1,080)	0	198,705	0	7,688	7,688	11,211	03/31/2030
78307A-CZ-4	RUSSIAN FEDERATION GOVT FOREIGN	D	09/30/2019	Various		1,199,913	1,199,913	682,189	941,965	0	257,948	0	257,948	0	1,199,913	0	0	0	67,129	03/31/2030
82937Y-AB-7	SINOCHEM OFFSHORE CAPITAL CO L CORP FORE	D	04/29/2019	Maturity		2,500,000	2,500,000	2,495,650	2,499,543	0	457	0	457	0	2,500,000	0	0	0	40,625	04/29/2019
857004-AB-1	STATE GRID OVERSEAS INVESTMENT CORP FORE	D	05/07/2019	Maturity		1,000,000	1,000,000	1,007,830	1,000,572	0	(572)	0	(572)	0	1,000,000	0	0	0	13,750	05/07/2019
87164K-AB-0	SYNGENTA FINANCE AG CORP FOREIGN	D	06/19/2019	PGIM, Inc.		1,473,765	1,775,000	1,839,672	1,831,855	0	(709)	0	(709)	0	1,831,146	0	(357,382)	(357,382)	56,517	03/28/2042
87973P-AA-2	TEMASEK FINANCIAL I LTD GOVT FOREIGN	D	10/25/2019	Maturity		3,785,000	3,785,000	4,212,667	3,852,630	0	(67,630)	0	(67,630)	0	3,785,000	0	0	0	162,755	10/25/2019
91086Q-AG-3	UNITED MEXICAN STATES GOVT FOREIGN	D	07/22/2019	Standard Chartered Bank London		313,433	219,000	208,050	211,140	0	214	0	214	0	211,354	0	102,079	102,079	17,117	08/15/2031
G8449W-AB-0	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	05/07/2019	Maturity		8,400,000	8,400,000	8,564,336	8,418,275	0	(18,275)	0	(18,275)	0	8,400,000	0	0	0	115,500	05/07/2019
P3143N-AJ-3	CODELCO INC GOVT FOREIGN	D	01/15/2019	Maturity		11,000,000	11,000,000	12,758,840	11,020,243	0	(20,243)	0	(20,243)	0	11,000,000	0	0	0	412,500	01/15/2019
Y20721-BQ-1	REPUBLIC OF INDONESIA GOVT FOREIGN	D	07/22/2019	HSBC Securities (USA) Inc		1,235,073	1,142,000	1,210,520	1,203,483	0	(3,786)	0	(3,786)	0	1,199,697	0	35,376	35,376	51,885	01/08/2027
1099999. Subtotal - Bonds - All Other Governments						198,672,944	197,522,518	213,663,555	198,609,155	0	(976,198)	0	(976,198)	494,485	197,693,942	(433,499)	979,000	545,501	9,796,516	XXX
13063B-FV-9	CALIFORNIA ST CORP MUNI		12/24/2019	PGIM, Inc.		657,079	650,000	688,565	688,565	0	(32,664)	0	(32,664)	0	655,901	0	1,178	1,178	68,182	03/01/2036
30291#-AA-9	State of Maine Credit Tenant Lease		12/15/2019	Redemption 99.5698		61,179	61,443	61,443	61,443	0	(264)	0	(264)	0	61,179	0	0	0	2,010	03/15/2049
373384-NZ-5	GEORGIA ST CORPORATE MUNI FRGN		10/31/2019	Call 100.0000		3,700,000	3,700,000	3,700,000	3,700,000	0	0	0	0	0	3,700,000	0	0	0	83,306	11/01/2025
57582P-UE-8	MASSACHUSETTS ST CORPORATE MUNI FRGN		12/24/2019	PGIM, Inc.		511,636	395,000	514,444	498,713	0	(4,570)	0	(4,570)	0	494,143	0	17,493	17,493	32,027	12/01/2039
882722-VP-3	TEXAS ST CORPORATE MUNI FRGN		12/24/2019	PGIM, Inc.		214,698	185,000	213,057	207,392	0	(1,639)	0	(1,639)	0	205,753	0	8,945	8,945	10,590	04/01/2033
882723-TA-7	TEXAS STATE OF CORPORATE MUNI		03/19/2019	Janney Montgomery Scott Inc.		3,833,977	3,700,000	3,826,715	3,826,715	0	(4,562)	0	(4,562)	0	3,822,153	0	11,824	11,824	69,889	10/01/2044
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						8,978,569	8,691,443	9,004,224	8,982,828	0	(43,699)	0	(43,699)	0	8,939,129	0	39,440	39,440	266,004	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
234667-JL-8	DALLAS CNTY TEX HOSP DIST CORPORATE MUNI		09/17/2019	Raymond James & Associates Inc		1,365,341	1,020,000	1,331,426	1,300,598	0	(6,505)	0	(6,505)	0	1,294,094	0	71,248	71,248	62,749	08/15/2044
487694-NF-4	KELLER TEX INDPT SCH DIST CORPORATE MUNI		12/24/2019	PGIM, Inc.		4,499,424	4,080,000	4,358,419	4,265,812	0	(25,259)	0	(25,259)	0	4,240,553	0	258,871	258,871	222,587	08/15/2039
521841-GY-6	LEANDER TEX INDPT SCH DIST CORPORATE MUN		12/24/2019	PGIM, Inc.		11,727,200	10,000,000	11,316,200	10,909,676	0	(122,833)	0	(122,833)	0	10,786,843	0	940,357	940,357	681,944	08/15/2039
544646-XZ-0	LOS ANGELES CALIF UNI SCH DIST CORPORATE		09/17/2019	Merrill Lynch,Pierce,Fenner &		1,635,252	1,270,000	1,609,979	1,555,689	0	(11,551)	0	(11,551)	0	1,544,137	0	91,115	91,115	88,847	07/01/2034
544646-ZR-6	LOS ANGELES CALIF UNI SCH DIST CORPORATE		09/17/2019	Raymond James & Associates Inc		3,071,679	2,210,000	3,078,309	2,935,483	0	(30,323)	0	(30,323)	0	2,905,159	0	166,520	166,520	181,711	07/01/2034
645918-H2-2	New Jersey Econ Dev Auth Rev. Newark Tea		11/01/2019	Redemption 100.0000		199,124	199,124	139,318	152,650	0	46,474	0	46,474	0	199,124	0	0	0	6,265	02/01/2034
645918-N7-4	New Jersey Econ Dev Auth Rev. Tucker Dev		11/01/2019	Redemption 100.0000		252,000	252,000	252,182	252,174	0	(174)	0	(174)	0	252,000	0	0	0	7,121	02/01/2033
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						22,750,020	19,031,124	22,085,833	21,372,082	0	(150,171)	0	(150,171)	0	21,221,910	0	1,528,111	1,528,111	1,251,224	XXX
01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH B CORPORATE		09/15/2019	Redemption 100.0000		920,000	920,000	927,621	925,433	0	(5,433)	0	(5,433)	0	920,000	0	0	0	29,100	09/15/2025
13033L-4F-1	CALIFORNIA HEALTH FACS FING AU CORPORATE		10/15/2019	Taxable Exchange		24,640,704	25,000,000	24,578,750	24,629,362	0	11,181	0	11,181	0	24,640,543	0	161	161	1,038,889	10/01/2038
18085P-MT-8	CLARK CO NV ARPT REV CORPORATE MUNI FRGN		03/14/2019	Raymond James & Associates Inc		7,319,450	5,000,000	7,816,150	7,652,040	0	(15,767)	0	(15,767)	0	7,636,273	0	(316,823)	(316,823)	243,436	07/01/2045
24916T-DJ-5	DENVER COLO CITY & CNTY BRD WT CORPORATE		12/24/2019	PGIM, Inc.		14,804,678	13,770,000	14,080,733	14,080,733	0	(58,121)	0	(58,121)	0	14,022,612	0	782,066	782,066	567,630	12/15/2044
31283G-DA-2	FHLMC GOLD POOL NO G00097		12/01/2019	Paydown		41	41	42	41	0	(1)	0	(1)	0	41	0	0	0	2	02/01/2023
3128F4-4A-6	FHLMC POOL NO D65317 7.500% 11/01/25		12/01/2019	Paydown		977	977	1,004	993	0	(15)	0	(15)	0	977	0	0	0	41	11/01/2025
3128FB-P9-0	FHLMC GOLD POOL NO D70448		12/01/2019	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	1	04/01/2026
3128JM-FV-4	FHLMC POOL NO 1B2079 4.666% 01/01/35		12/01/2019	Paydown		38,049	38,049	40,729	40,479	0	(2,430)	0	(2,430)	0	38,049	0	0	0	1,285	01/01/2035
3128JN-TL-9	FHLMC POOL NO 1B3354 4.816% 04/01/37		12/01/2019	Paydown		11,357	11,357	12,244	12,184	0	(827)	0	(827)	0	11,357	0	0	0	271	04/01/2037
3128JR-M3-7	FHLMC POOL NO 847578 4.501% 10/01/35		12/01/2019	Paydown		362,279	362,279	382,338	380,023	0	(17,744)	0	(17,744)	0	362,279	0	0	0	8,476	10/01/2035
3128K4-LW-3	FHLMC POOL NO A43941 5.500% 03/01/36		12/01/2019	Paydown		6,385	6,385	6,269	6,278	0	107	0	107	0	6,385	0	0	0	196	03/01/2036
3128KA-L5-8	FHLMC POOL NO A49348 6.000% 06/01/36		12/01/2019	Paydown		497,372	497,372	491,854	492,241	0	5,130	0	5,130	0	497,372	0	0	0	20,780	06/01/2036
3128KA-LL-3	FHLMC POOL NO A49331 6.000% 06/01/36		12/01/2019	Paydown		177,048	177,048	175,084	175,210	0	1,838	0	1,838	0	177,048	0	0	0	5,936	06/01/2036
3128KC-K3-0	FHLMC POOL NO A50314 6.000% 07/01/36		12/01/2019	Paydown		150,974	150,974	151,102	151,124	0	(150)	0	(150)	0	150,974	0	0	0	2,769	07/01/2036
3128KH-DF-0	FHLMC POOL NO A54602 6.000% 05/01/36		12/01/2019	Paydown		40,367	40,367	39,917	39,955	0	412	0	412	0	40,367	0	0	0	1,331	05/01/2036
3128L0-XH-0	FHLMC POOL NO A68780 6.000% 10/01/37		12/01/2019	Paydown		7,033	7,033	7,777	7,705	0	(672)	0	(672)	0	7,033	0	0	0	231	10/01/2037
3128LX-AT-7	FHLMC POOL NO G01818 5.000% 05/01/35		12/01/2019	Paydown		95,953	95,953	97,680	97,487	0	(1,534)	0	(1,534)	0	95,953	0	0	0	2,503	05/01/2035
3128LX-DX-5	FHLMC POOL NO G01918 5.500% 10/01/35		12/01/2019	Paydown		741,840	741,840	727,003	728,502	0	13,338	0	13,338	0	741,840	0	0	0	19,685	10/01/2035
3128LX-LC-2	FHLMC POOL NO G02123 5.500% 03/01/36		12/01/2019	Paydown		105,001	105,001	103,057	103,212	0	1,789	0	1,789	0	105,001	0	0	0	2,790	03/01/2036
3128LX-MK-3	FHLMC POOL NO G02162 5.500% 05/01/36		12/01/2019	Paydown		122,452	122,452	131,061	130,355	0	(7,903)	0	(7,903)	0	122,452	0	0	0	3,355	05/01/2036
3128LX-NK-2	FHLMC POOL NO G02194 5.500% 06/01/36		12/01/2019	Paydown		23,490	23,490	22,749	22,807	0	683	0	683	0	23,490	0	0	0	673	06/01/2036
3128LX-PC-8	FHLMC POOL NO G02219 6.000% 04/01/36		12/01/2019	Paydown		507,528	507,528	501,897	502,298	0	5,230	0	5,230	0	507,528	0	0	0	17,941	04/01/2036
3128M1-ML-0	FHLMC POOL NO G12263 5.500% 07/01/21		12/01/2019	Paydown		63,630	63,630	68,770	65,554	0	(1,924)	0	(1,924)	0	63,630	0	0	0	1,663	07/01/2021
3128M4-W9-0	FHLMC POOL NO G03072 5.000% 11/01/36		12/01/2019	Paydown		936,643	936,643	969,975	967,339	0	(30,695)	0	(30,695)	0	936,643	0	0	0	27,556	11/01/2036
3128M5-KN-9	FHLMC POOL NO G03601 6.000% 07/01/37		12/01/2019	Paydown		47,753	47,753	49,831	49,637	0	(1,885)	0	(1,885)	0	47,753	0	0	0	1,530	07/01/2037
3128M6-AV-0	FHLMC POOL NO G04220 5.500% 03/01/38		12/01/2019	Paydown		116,055	116,055	113,806	113,930	0	2,125	0	2,125	0	116,055	0	0	0	3,539	03/01/2038
3128M6-P2-8	FHLMC POOL NO G04641 6.000% 06/01/38		12/01/2019	Paydown		21,943	21,943	22,898	22,822	0	(878)	0	(878)	0	21,943	0	0	0	724	06/01/2038
3128M6-R6-7	FHLMC POOL NO G04709 6.000% 10/01/38		12/01/2019	Paydown		43,045	43,045	44,919	44,758	0	(1,712)	0	(1,712)	0	43,045	0	0	0	1,656	10/01/2038
3128M7-4L-7	FHLMC POOL NO G05927 4.500% 07/01/40		12/01/2019	Paydown		1,409,862	1,409,862	1,504,169	1,497,082	0	(87,219)	0	(87,219)	0	1,409,862	0	0	0	32,729	07/01/2040
3128M7-UJ-3	FHLMC POOL NO G05685 4.000% 11/01/39		12/01/2019	Paydown		873,018	873,018	899,725	897,392	0	(24,374)	0	(24,374)	0	873,018	0	0	0	19,588	11/01/2039
3128M8-NW-0	FHLMC POOL NO G06405 4.500% 04/01/41		12/01/2019	Paydown		597,184	597,184	617,059	615,514	0	(18,330)	0	(18,330)	0	597,184	0	0	0	14,926	04/01/2041
3128M9-DE-9	FHLMC POOL NO G07001 3.500% 04/01/42		12/01/2019	Paydown		218,450	218,450	218,041	218,048	0	402	0	402	0	218,450	0	0	0	4,949	04/01/2042
3128M9-G5-5	FHLMC POOL NO G07120 3.500% 09/01/42		12/01/2019	Paydown		921,265	921,265	936,955	935,582	0	(14,317)	0	(14,317)	0	921,265	0	0	0	18,227	09/01/2042
3128M9-TQ-5	FHLMC POOL NO G07459 3.500% 08/01/43		12/01/2019	Paydown		259,910	259,910	272,093	271,405	0	(11,495)	0	(11,495)	0	259,910	0	0	0	5,267	08/01/2043
3128MJ-AQ-3	FHLMC POOL NO G08014 5.000% 10/01/34		12/01/2019	Paydown		13,892	13,892	13,040	13,133	0	758	0	758	0	13,892	0	0	0	404	10/01/2034
3128MJ-B7-4	FHLMC POOL NO G08061 5.500% 06/01/35		12/01/2019	Paydown		860,304	860,304	843,166	844,983	0	15,321	0	15,321	0	860,304	0	0	0	25,221	06/01/2035
3128MJ-C9-9	FHLMC POOL NO G08095 5.500% 11/01/35		12/01/2019	Paydown		415,920	415,920	407,602	408,409	0	7,511	0	7,511	0	415,920	0	0	0	13,382	11/01/2035
3128MJ-DW-7	FHLMC POOL NO G08116 5.500% 03/01/36		12/01/2019	Paydown		103,001	103,001	99,179	99,506	0	3,495	0	3,495	0	103,001	0	0	0	2,801	03/01/2036
3128MJ-RJ-1	FHLMC POOL NO G08488 3.500% 04/01/42		12/01/2019	Paydown		78,717	78,717	81,903	81,631	0	(2,914)	0	(2,914)	0	78,717	0	0	0	1,650	04/01/2042
3128MJ-W9-7	FHLMC POOL NO G08671 3.500% 10/01/45		12/01/2019	Paydown		1,211,324	1,211,324	1,263,846	1,262,064	0	(50,740)	0	(50,740)	0	1,211,324	0	0	0	26,822	10/01/2045
3128MJ-X8-8	FHLMC POOL NO G08702 3.500% 04/01/46		12/01/2019	Paydown		720,577	720,577	758,676	757,579	0	(37,002)	0	(37,002)	0	720,577	0	0	0	15,740	04/01/2046
3128MJ-Y6-1	FHLMC POOL NO G08732 3.000% 11/01/46		12/01/2019	Paydown		9,881,538	9,881,538	9,940,277	9,937,601	0	(56,063)	0	(56,063)	0	9,881,538	0	0	0	179,789	11/01/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128MJ-YM-6	FHLMC POOL NO G08715 3.000% 08/01/46		12/01/2019	Paydown		1,189,617	1,189,617	1,232,369	1,230,460	0	(40,843)	0	(40,843)	0	1,189,617	0	0	0	21,880	08/01/2046
3128MJ-YT-1	FHLMC POOL NO G08721 3.000% 09/01/46		12/01/2019	Paydown		1,025,040	1,025,040	1,064,120	1,062,418	0	(37,378)	0	(37,378)	0	1,025,040	0	0	0	18,826	09/01/2046
3128MJ-YY-0	FHLMC POOL NO G08726 3.000% 10/01/46		12/01/2019	Paydown		1,277,079	1,277,079	1,322,774	1,320,835	0	(43,756)	0	(43,756)	0	1,277,079	0	0	0	23,506	10/01/2046
3128MJ-ZB-9	FHLMC POOL NO G08737 3.000% 12/01/46		12/01/2019	Paydown		593,316	593,316	591,091	591,151	0	2,165	0	2,165	0	593,316	0	0	0	10,826	12/01/2046
3128MJ-ZF-0	FHLMC POOL NO G08741 3.000% 01/01/47		12/01/2019	Paydown		649,051	649,051	649,800	649,752	0	(700)	0	(700)	0	649,051	0	0	0	11,768	01/01/2047
3128MJ-ZM-5	FHLMC POOL NO G08747 3.000% 02/01/47		12/01/2019	Paydown		2,631,992	2,631,992	2,639,600	2,639,339	0	(7,347)	0	(7,347)	0	2,631,992	0	0	0	47,713	02/01/2047
3128MM-DQ-3	FHLMC POOL NO G18110 5.500% 04/01/21		12/01/2019	Paydown		33,521	33,521	33,273	33,401	0	120	0	120	0	33,521	0	0	0	940	04/01/2021
3128NC-BT-0	FHLMC POOL NO 1G0050 4.789% 02/01/35		12/01/2019	Paydown		34,870	34,870	37,332	37,081	0	(2,211)	0	(2,211)	0	34,870	0	0	0	355	02/01/2035
3128PB-EA-8	FHLMC POOL NO J00129 5.500% 10/01/20		12/01/2019	Paydown		67,381	67,381	72,858	68,641	0	(1,260)	0	(1,260)	0	67,381	0	0	0	2,005	10/01/2020
3128PB-WG-5	FHLMC POOL NO J00647 5.500% 12/01/20		12/01/2019	Paydown		29,551	29,551	31,953	30,284	0	(733)	0	(733)	0	29,551	0	0	0	873	12/01/2020
3128PC-FH-0	FHLMC POOL NO J01068 5.500% 01/01/21		12/01/2019	Paydown		32,226	32,226	34,829	33,048	0	(822)	0	(822)	0	32,226	0	0	0	877	01/01/2021
3128PC-SA-1	FHLMC POOL NO J01413 5.000% 03/01/21		12/01/2019	Paydown		89,877	89,877	96,902	92,191	0	(2,314)	0	(2,314)	0	89,877	0	0	0	2,234	03/01/2021
3128PD-QH-6	FHLMC POOL NO J02256 5.500% 07/01/20		07/01/2019	Paydown		13,816	13,816	14,939	14,120	0	(304)	0	(304)	0	13,816	0	0	0	143	07/01/2020
3128PD-QJ-2	FHLMC POOL NO J02257 5.500% 07/01/20		12/01/2019	Paydown		31,647	31,647	34,220	32,225	0	(578)	0	(578)	0	31,647	0	0	0	592	07/01/2020
3128PD-SD-3	FHLMC POOL NO J02316 5.500% 07/01/20		12/01/2019	Paydown		11,081	11,081	11,982	11,313	0	(232)	0	(232)	0	11,081	0	0	0	345	07/01/2020
3128PH-CD-1	FHLMC POOL NO J05468 5.500% 07/01/22		12/01/2019	Paydown		101,064	101,064	109,165	104,887	0	(3,824)	0	(3,824)	0	101,064	0	0	0	3,120	07/01/2022
3128PJ-2G-1	FHLMC POOL NO J07075 5.000% 02/01/23		12/01/2019	Paydown		19,222	19,222	20,708	20,010	0	(788)	0	(788)	0	19,222	0	0	0	529	02/01/2023
3128PK-ER-1	FHLMC POOL NO J07344 5.000% 03/01/23		12/01/2019	Paydown		16,044	16,044	17,285	16,741	0	(696)	0	(696)	0	16,044	0	0	0	439	03/01/2023
3128PK-L5-1	FHLMC POOL NO J07548 5.000% 04/01/23		12/01/2019	Paydown		247,302	247,302	266,420	256,815	0	(9,513)	0	(9,513)	0	247,302	0	0	0	6,558	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549 5.000% 04/01/23		12/01/2019	Paydown		175,626	175,626	189,203	182,700	0	(7,074)	0	(7,074)	0	175,626	0	0	0	3,979	04/01/2023
3128PP-SL-8	FHLMC POOL NO J10523 4.500% 09/01/24		12/01/2019	Paydown		115,913	115,913	123,439	120,525	0	(4,612)	0	(4,612)	0	115,913	0	0	0	2,243	09/01/2024
3128PP-UL-5	FHLMC POOL NO J10587 4.500% 08/01/24		12/01/2019	Paydown		88,501	88,501	94,248	92,282	0	(3,781)	0	(3,781)	0	88,501	0	0	0	2,190	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589 4.500% 08/01/24		12/01/2019	Paydown		306,285	306,285	326,173	318,953	0	(12,669)	0	(12,669)	0	306,285	0	0	0	7,010	08/01/2024
3128PP-XT-5	FHLMC POOL NO J10690 4.500% 09/01/24		12/01/2019	Paydown		129,965	129,965	138,404	135,150	0	(5,185)	0	(5,185)	0	129,965	0	0	0	3,234	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691 4.500% 09/01/24		12/01/2019	Paydown		85,707	85,707	91,273	89,431	0	(3,724)	0	(3,724)	0	85,707	0	0	0	2,137	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582 4.000% 01/01/25		12/01/2019	Paydown		167,178	167,178	176,322	173,074	0	(5,896)	0	(5,896)	0	167,178	0	0	0	2,775	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631 4.000% 02/01/25		12/01/2019	Paydown		170,854	170,854	180,199	176,881	0	(6,027)	0	(6,027)	0	170,854	0	0	0	3,693	02/01/2025
3128PR-J9-1	FHLMC POOL NO J12088 4.000% 05/01/25		12/01/2019	Paydown		157,364	157,364	165,971	162,675	0	(5,312)	0	(5,312)	0	157,364	0	0	0	2,975	05/01/2025
3128PT-MC-6	FHLMC POOL NO J13955 4.000% 12/01/25		12/01/2019	Paydown		267,077	267,077	275,090	272,208	0	(5,130)	0	(5,130)	0	267,077	0	0	0	4,689	12/01/2025
31280G-FP-2	FHLMC POOL NO 1N0174 4.393% 07/01/36		12/01/2019	Paydown		33,759	33,759	36,253	36,083	0	(2,324)	0	(2,324)	0	33,759	0	0	0	922	07/01/2036
312906-2N-9	FREDDIE MAC SERIES 1991 1136 CLASS G		12/01/2019	Paydown		5,713	5,713	5,605	5,680	0	33	0	33	0	5,713	0	0	0	253	09/15/2021
312906-6Z-8	FREDDIE MAC SERIES 1991 1146 CLASS E		12/16/2019	Paydown		739	739	726	735	0	5	0	5	0	739	0	0	0	13	09/15/2021
312927-HV-1	FHLMC POOL NO A81144 6.500% 08/01/38		12/01/2019	Paydown		146,824	146,824	150,082	149,868	0	(3,044)	0	(3,044)	0	146,824	0	0	0	7,301	08/01/2038
312929-P2-2	FHLMC POOL NO A83141 5.500% 11/01/38		12/01/2019	Paydown		121,690	121,690	132,421	131,692	0	(10,002)	0	(10,002)	0	121,690	0	0	0	3,236	11/01/2038
31292G-2S-4	FHLMC GOLD POOL NO C00785		12/01/2019	Paydown		4,328	4,328	4,286	4,292	0	36	0	36	0	4,328	0	0	0	142	06/01/2029
31292G-DM-5	FHLMC GOLD POOL NO C00108		12/01/2019	Paydown		36	36	37	36	0	0	0	0	0	36	0	0	0	1	03/01/2022
31292G-GP-5	FHLMC GOLD POOL NO C00206		12/01/2019	Paydown		539	539	553	545	0	(6)	0	(6)	0	539	0	0	0	23	01/01/2023
31292G-GS-9	FHLMC GOLD POOL NO C00209		12/01/2019	Paydown		71	71	69	70	0	1	0	1	0	71	0	0	0	3	02/01/2023
31292G-L8-7	FHLMC GOLD POOL NO C00351		12/01/2019	Paydown		90	90	93	92	0	(2)	0	(2)	0	90	0	0	0	4	07/01/2024
31292G-XD-3	FHLMC GOLD POOL NO C00676		12/01/2019	Paydown		630	630	603	608	0	22	0	22	0	630	0	0	0	20	11/01/2028
31292H-7J-7	FHLMC POOL NO C01797 144A		12/01/2019	Paydown		44,577	44,577	43,078	43,256	0	1,320	0	1,320	0	44,577	0	0	0	1,409	03/01/2034
31292H-MF-8	FHLMC POOL NO C01258 6.000% 11/01/31		12/01/2019	Paydown		847	847	843	844	0	3	0	3	0	847	0	0	0	28	11/01/2031
31292J-BG-4	FHLMC POOL NO C01839 5.000% 05/01/34		12/01/2019	Paydown		872,501	872,501	837,465	842,146	0	30,355	0	30,355	0	872,501	0	0	0	24,829	05/01/2034
31292J-BQ-2	FHLMC MBS 5.500% 06/01/34		12/01/2019	Paydown		54,553	54,553	52,718	52,923	0	1,630	0	1,630	0	54,553	0	0	0	1,633	06/01/2034
31292R-7M-8	FHLMC POOL NO C09000 3.500% 06/01/42		12/01/2019	Paydown		776,965	776,965	821,459	817,869	0	(40,904)	0	(40,904)	0	776,965	0	0	0	16,430	06/01/2042
31292S-A6-7	FHLMC POOL NO C09029 3.000% 03/01/43		12/01/2019	Paydown		417,930	417,930	407,352	408,152	0	9,778	0	9,778	0	417,930	0	0	0	7,361	03/01/2043
31292S-A9-1	FHLMC POOL NO C09032 3.500% 02/01/43		12/01/2019	Paydown		414,912	414,912	436,435	435,021	0	(20,109)	0	(20,109)	0	414,912	0	0	0	8,928	02/01/2043
31292Y-SY-4	FHLMC GOLD POOL NO C14135		12/01/2019	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	1	08/01/2028
312939-C5-8	FHLMC POOL NO A90992 4.500% 02/01/40		12/01/2019	Paydown		198,979	198,979	212,288	211,405	0	(12,427)	0	(12,427)	0	198,979	0	0	0	7,418	02/01/2040
31293T-F7-7	FHLMC GOLD POOL NO C29190		12/01/2019	Paydown		32	32	32	32	0	0	0	0	0	32	0	0	0	1	07/01/2029
312940-4X-4	FHLMC POOL NO A92638 4.500% 06/01/40		12/01/2019	Paydown		545,730	545,730	560,738	559,217	0	(13,487)	0	(13,487)	0	545,730	0	0	0	13,989	06/01/2040
312940-DM-8	FHLMC POOL NO A91908 4.500% 04/01/40		12/01/2019	Paydown		65,673	65,673	65,827	65,804	0	(130)	0	(130)	0	65,673	0	0	0	1,761	04/01/2040
312940-MG-1	FHLMC POOL NO A92159 4.500% 05/01/40		12/01/2019	Paydown		254,711	254,711	260,044	259,589	0	(4,878)	0	(4,878)	0	254,711	0	0	0	7,198	05/01/2040
312941-NJ-2	FHLMC POOL NO A93093 4.500% 07/01/40		12/01/2019	Paydown		658,245	658,245	702,276	699,278	0	(41,032)	0	(41,032)	0	658,245	0	0	0	17,792	07/01/2040
312941-SE-8	FHLMC POOL NO A93217 4.500% 07/01/40		12/01/2019	Paydown		250,444	250,444	267,197	265,997	0	(15,553)	0	(15,553)	0	250,444	0	0	0	5,820	07/01/2040
312942-EF-8	FHLMC POOL NO A93734 4.500% 09/01/40		12/01/2019	Paydown		162,227	162,227	174,035	172,972	0	(10,745)	0	(10,745)	0	162,227	0	0	0	3,568	09/01/2040
312946-AR-7	FHLMC POOL NO A97216 4.000% 03/01/41		12/01/2019	Paydown		253,828	253,828	264,418	263,742	0	(9,913)	0	(9,913)	0	253,828	0	0	0	6,215	03/01/2041
312946-ZJ-8	FHLMC POOL NO A97945 4.500% 04/01/41		12/01/2019	Paydown		242,314	242,314	245,684	245,378	0	(3,064)	0	(3,064)	0	242,314	0	0	0	6,855	04/01/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31294F-6V-3	FHLMC GOLD POOL NO C38984 - 30YR 6.00		12/01/2019	Paydown		5,995	5,995	6,686	6,548	0	(552)	0	(552)	0	5,995	0	0	0	197	10/01/2029
31294K-ZS-7	FHLMC POOL NO E01653 4.500% 06/01/19		05/01/2019	Paydown		9,677	9,677	10,341	9,725	0	(49)	0	(49)	0	9,677	0	0	0	101	06/01/2019
31294K-ZS-7	FHLMC POOL NO E01653 4.500% 06/01/19		06/01/2019	Maturity		526	526	562	528	0	(3)	0	(3)	0	526	0	0	0	12	06/01/2019
312965-QS-8	FHLMC POOL NO B13165 4.500% 04/01/19		03/01/2019	Paydown		2,702	2,702	2,888	2,709	0	(7)	0	(7)	0	2,702	0	0	0	20	04/01/2019
312965-QS-8	FHLMC POOL NO B13165 4.500% 04/01/19		04/01/2019	Maturity		194	194	207	194	0	(1)	0	(1)	0	194	0	0	0	3	04/01/2019
31296X-SN-6	FHLMC POOL NO. A12425 5.500% 05/01/34		12/01/2019	Paydown		25,307	25,307	24,456	24,540	0	767	0	767	0	25,307	0	0	0	763	05/01/2034
31296Y-GE-7	FHLMC POOL NO A21997 5.000% 05/01/34		12/01/2019	Paydown		57,345	57,345	53,828	54,222	0	3,122	0	3,122	0	57,345	0	0	0	1,657	05/01/2034
31296Y-TX-1	FHLMC POOL NO A22366 5.000% 05/01/34		12/01/2019	Paydown		205,809	205,809	197,545	198,423	0	7,387	0	7,387	0	205,809	0	0	0	6,230	05/01/2034
312970-2A-3	FHLMC POOL NO B17969 5.500% 03/01/20		12/01/2019	Paydown		24,825	24,825	26,843	25,166	0	(341)	0	(341)	0	24,825	0	0	0	394	03/01/2020
312970-CX-2	FHLMC POOL NO B17286 4.500% 11/01/19		10/01/2019	Paydown		35,059	35,059	37,492	35,413	0	(353)	0	(353)	0	35,059	0	0	0	517	11/01/2019
312970-CX-2	FHLMC POOL NO B17286 4.500% 11/01/19		11/01/2019	Maturity		631	631	675	638	0	(6)	0	(6)	0	631	0	0	0	26	11/01/2019
312970-KJ-4	FHLMC POOL NO B17497 4.500% 12/01/19		11/01/2019	Paydown		24,937	24,937	26,667	25,225	0	(288)	0	(288)	0	24,937	0	0	0	464	12/01/2019
312970-KJ-4	FHLMC POOL NO B17497 4.500% 12/01/19		12/01/2019	Maturity		551	551	589	557	0	(6)	0	(6)	0	551	0	0	0	25	12/01/2019
312971-LX-0	FHLMC POOL NO B18442 5.000% 05/01/20		12/01/2019	Paydown		77,270	77,270	83,355	78,596	0	(1,325)	0	(1,325)	0	77,270	0	0	0	1,796	05/01/2020
312972-R2-0	FHLMC POOL NO B19505 5.000% 07/01/20		12/01/2019	Paydown		33,848	33,848	36,514	34,475	0	(627)	0	(627)	0	33,848	0	0	0	1,027	07/01/2020
312972-R3-8	FHLMC POOL NO B19506 5.000% 07/01/20		12/01/2019	Paydown		60,982	60,982	65,783	62,179	0	(1,197)	0	(1,197)	0	60,982	0	0	0	1,554	07/01/2020
312972-R4-6	FHLMC POOL NO B19507 5.000% 07/01/20		12/01/2019	Paydown		21,364	21,364	23,047	21,835	0	(471)	0	(471)	0	21,364	0	0	0	508	07/01/2020
31297B-AM-4	FHLMC POOL NO A23612 5.000% 06/01/34		12/01/2019	Paydown		18,705	18,705	20,273	20,059	0	(1,354)	0	(1,354)	0	18,705	0	0	0	603	06/01/2034
31298B-N8-0	FHLMC GOLD POOL NO C43115 - 30YR 5.5		12/01/2019	Paydown		17,384	17,384	19,073	18,670	0	(1,286)	0	(1,286)	0	17,384	0	0	0	532	11/01/2029
31298T-R3-8	FHLMC GOLD POOL NO C56806		03/01/2019	Paydown		279	279	283	283	0	(4)	0	(4)	0	279	0	0	0	5	08/01/2031
31298U-S9-1	FHLMC GOLD POOL NO C57744		12/01/2019	Paydown		222	222	225	225	0	(3)	0	(3)	0	222	0	0	0	8	09/01/2031
31298Y-KZ-3	FHLMC GOLD POOL NO C60312		03/01/2019	Paydown		2,863	2,863	2,851	2,852	0	11	0	11	0	2,863	0	0	0	42	11/01/2031
31298Y-MX-6	FHLMC GOLD POOL NO C60374		12/01/2019	Paydown		2,208	2,208	2,199	2,200	0	8	0	8	0	2,208	0	0	0	101	11/01/2031
3132GR-L6-6	FHLMC POOL NO Q06349 3.500% 02/01/42		12/01/2019	Paydown		216,314	216,314	222,331	221,895	0	(5,581)	0	(5,581)	0	216,314	0	0	0	4,087	02/01/2042
3132HL-PW-7	FHLMC POOL NO Q10437 3.500% 08/01/42		12/01/2019	Paydown		1,604,545	1,604,545	1,631,920	1,629,651	0	(25,105)	0	(25,105)	0	1,604,545	0	0	0	29,349	08/01/2042
3132HP-SD-7	FHLMC POOL NO Q13216 3.500% 11/01/42		12/01/2019	Paydown		378,330	378,330	398,074	396,918	0	(18,588)	0	(18,588)	0	378,330	0	0	0	7,840	11/01/2042
3132JM-JF-7	FHLMC POOL NO Q20262 3.500% 07/01/43		12/01/2019	Paydown		135,767	135,767	139,331	139,088	0	(3,320)	0	(3,320)	0	135,767	0	0	0	2,757	07/01/2043
3132L7-5E-5	FHLMC POOL NO V82645 3.000% 10/01/46		12/01/2019	Paydown		287,723	287,723	286,644	286,670	0	1,053	0	1,053	0	287,723	0	0	0	5,046	10/01/2046
3132L7-ED-7	FHLMC POOL NO V81932 3.500% 10/01/45		12/01/2019	Paydown		1,510,459	1,510,459	1,580,182	1,576,852	0	(66,393)	0	(66,393)	0	1,510,459	0	0	0	32,773	10/01/2045
3132QL-XG-3	FHLMC POOL NO Q30678 3.500% 01/01/45		12/01/2019	Paydown		1,966,828	1,966,828	2,064,555	2,059,371	0	(92,543)	0	(92,543)	0	1,966,828	0	0	0	41,874	01/01/2045
3132QQ-F9-8	FHLMC POOL NO Q33791 3.500% 06/01/45		12/01/2019	Paydown		117,800	117,800	120,377	120,219	0	(2,419)	0	(2,419)	0	117,800	0	0	0	2,303	06/01/2045
3132QQ-KB-7	FHLMC POOL NO Q33889 3.500% 06/01/45		12/01/2019	Paydown		254,434	254,434	261,352	260,866	0	(6,432)	0	(6,432)	0	254,434	0	0	0	4,590	06/01/2045
3132QR-E6-3	FHLMC POOL NO Q34656 3.500% 07/01/45		12/01/2019	Paydown		358,928	358,928	375,584	374,807	0	(15,879)	0	(15,879)	0	358,928	0	0	0	4,985	07/01/2045
3132QR-MV-9	FHLMC POOL NO Q34871 3.500% 07/01/45		12/01/2019	Paydown		88,730	88,730	91,738	91,579	0	(2,849)	0	(2,849)	0	88,730	0	0	0	1,807	07/01/2045
3132QS-YT-9	FHLMC POOL NO Q36121 3.500% 09/01/45		12/01/2019	Paydown		148,843	148,843	154,704	154,452	0	(5,609)	0	(5,609)	0	148,843	0	0	0	3,302	09/01/2045
3132QT-YT-7	FHLMC POOL NO Q37021 3.000% 11/01/45		12/01/2019	Paydown		940,886	940,886	953,964	953,327	0	(12,441)	0	(12,441)	0	940,886	0	0	0	18,644	11/01/2045
3132WJ-FD-8	FHLMC POOL NO Q44663 3.000% 11/01/46		12/01/2019	Paydown		3,727,610	3,727,610	3,744,209	3,743,630	0	(16,020)	0	(16,020)	0	3,727,610	0	0	0	62,475	11/01/2046
31335A-ES-3	FHLMC POOL NO G60145 3.500% 08/01/45		12/01/2019	Paydown		203,030	203,030	210,866	210,564	0	(7,534)	0	(7,534)	0	203,030	0	0	0	4,237	08/01/2045
31335G-AL-9	FHLMC GOLD POOL NO C80011		12/01/2019	Paydown		17	17	17	17	0	0	0	0	0	17	0	0	0	0	02/01/2023
31335G-GM-1	FHLMC GOLD POOL NO C80204		12/01/2019	Paydown		977	977	1,007	993	0	(16)	0	(16)	0	977	0	0	0	40	06/01/2024
31335G-HE-8	FHLMC GOLD POOL NO C80229		12/01/2019	Paydown		35	35	36	36	0	0	0	0	0	35	0	0	0	2	10/01/2024
31335G-JR-7	FHLMC GOLD POOL NO C80272		12/01/2019	Paydown		155	155	159	158	0	(2)	0	(2)	0	155	0	0	0	6	12/01/2024
31335G-MW-2	FHLMC GOLD POOL NO C80373		12/01/2019	Paydown		202	202	207	205	0	(3)	0	(3)	0	202	0	0	0	9	01/01/2026
31335G-NC-5	FHLMC GOLD POOL NO C80387		12/01/2019	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	0	04/01/2026
31335G-PL-3	FHLMC GOLD POOL NO C80427		12/01/2019	Paydown		37	37	38	38	0	(1)	0	(1)	0	37	0	0	0	2	09/01/2026
31340Y-JX-8	FREDDIE MAC SERIES 1989 30 CLASS D		02/15/2019	Paydown		97	97	93	96	0	1	0	1	0	97	0	0	0	2	02/15/2020
31349U-HL-5	FHLMC POOL NO 782935 4.835% 12/01/34		12/01/2019	Paydown		172,707	172,707	184,969	183,470	0	(10,763)	0	(10,763)	0	172,707	0	0	0	4,399	12/01/2034
31356D-L9-5	FHLMC GOLD POOL NO D51252		12/01/2019	Paydown		321	321	320	320	0	1	0	1	0	321	0	0	0	12	04/01/2024
31356D-Y8-3	FHLMC GOLD POOL NO D51635		06/01/2019	Paydown		366	366	365	365	0	1	0	1	0	366	0	0	0	9	04/01/2024
31356E-6S-8	FHLMC GOLD POOL NO D52681		12/01/2019	Paydown		57	57	55	56	0	1	0	1	0	57	0	0	0	2	05/01/2024
31356G-4S-5	FHLMC GOLD POOL NO D54433		12/01/2019	Paydown		195	195	190	192	0	3	0	3	0	195	0	0	0	8	06/01/2024
31356H-U8-8	FHLMC GOLD POOL NO D55107		12/01/2019	Paydown		990	990	987	987	0	3	0	3	0	990	0	0	0	41	07/01/2024
31356J-EQ-2	FHLMC GOLD POOL NO D55543		12/01/2019	Paydown		26	26	27	26	0	0	0	0	0	26	0	0	0	1	08/01/2024
313586-RC-5	FEDERAL NATL MTG ASSN SUB DEBENTURES		10/09/2019	Maturity		54,240,000	54,240,000	16,607,746	51,649,003	0	2,590,997	0	2,590,997	0	54,240,000	0	0	0	0	10/09/2019
31358G-SM-0	FANNIE MAE SERIES 1991 42 CLASS M		12/01/2019	Paydown		1	1	22	22	0	(22)	0	(22)	0	1	0	0	0	4	05/25/2021
31358H-4T-9	FANNIE MAE SERIES 1991 101 CLASS G		12/01/2019	Paydown		15,553	15,553	15,145	15,411	0	143	0	143	0	15,553	0	0	0	707	08/25/2021
31359S-JT-8	FEDERAL NATIONAL MORTGAGE ASSO CMO		12/01/2019	Paydown		6,754	6,754	7,517	7,512	0	(758)	0	(758)	0	6,754	0	0	0	272	03/25/2031
313614-3X-5	FNMA POOL NO 050314 10.000% 06/01/20		12/01/2019	Paydown		22	22	24	23	0	0	0	0	0	22	0	0	0	1	06/01/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31362T-JH-7	FNMA POOL NO 070464 10.000% 01/01/20		10/01/2019	Paydown		27	27	29	27	0	0	0	0	0	27	0	0	0	1	01/01/2020
31364J-F4-0	FANNIEMAE STRIP SERIES 1999 303 CLASS PO		12/01/2019	Paydown		5,058	5,058	3,976	3,606	0	1,452	0	1,452	0	5,058	0	0	0	0	11/25/2029
31364J-F5-7	FANNIEMAE STRIP SERIES 1999 303 CLASS IO		12/01/2019	Paydown		0	0	868	1,402	0	(1,402)	0	(1,402)	0	0	0	0	0	201	11/25/2029
31365D-6P-5	FNMA POOL NO 125178 8.000% 01/01/23		12/01/2019	Paydown		60	60	58	59	0	1	0	1	0	60	0	0	0	2	01/01/2023
31365D-JE-6	FNMA POOL NO 124561 7.500% 11/01/22		12/01/2019	Paydown		134	134	138	136	0	(1)	0	(1)	0	134	0	0	0	6	11/01/2022
31365D-JK-2	FNMA POOL NO 124566 8.000% 11/01/22		12/01/2019	Paydown		47	47	46	46	0	1	0	1	0	47	0	0	0	2	11/01/2022
31368G-BX-2	FNMA POOL NO 189154 7.500% 11/01/22		12/01/2019	Paydown		601	601	617	607	0	(5)	0	(5)	0	601	0	0	0	27	11/01/2022
31368H-EB-5	FNMA POOL NO 190130 6.000% 11/01/23		12/01/2019	Paydown		106	106	101	103	0	2	0	2	0	106	0	0	0	3	11/01/2023
31368H-GL-1	FNMA POOL NO 190203 8.000% 02/01/23		12/01/2019	Paydown		17	17	18	18	0	0	0	0	0	17	0	0	0	1	02/01/2023
31368H-HN-6	FNMA POOL NO 190237 8.000% 08/01/23		12/01/2019	Paydown		109	109	112	110	0	(1)	0	(1)	0	109	0	0	0	4	08/01/2023
31368H-MQ-3	FNMA POOL NO 190367 5.500% 01/01/36		12/01/2019	Paydown		22,347	22,347	23,964	23,813	0	(1,466)	0	(1,466)	0	22,347	0	0	0	702	01/01/2036
31368K-AT-3	FNMA POOL NO 191818 7.000% 12/01/22		12/01/2019	Paydown		731	731	693	713	0	18	0	18	0	731	0	0	0	28	12/01/2022
31368X-XD-5	FNMA POOL NO 203276 8.000% 02/01/23		12/01/2019	Paydown		47	47	46	46	0	1	0	1	0	47	0	0	0	2	02/01/2023
3136A7-MN-9	FANNIEMAE-ACES CMBS 2.349% 05/25/22		12/01/2019	Paydown		1,111,228	1,104,197	1,030,699	1,071,430	0	32,766	0	32,766	0	1,104,197	0	0	0	17,366	05/25/2022
3136A8-G6-1	FANNIEMAE-ACES CMBS 2.377% 05/25/22		12/01/2019	Paydown		1,699,159	1,691,652	1,605,219	1,652,422	0	39,230	0	39,230	0	1,691,652	0	0	0	21,172	05/25/2022
31370P-TX-9	FNMA POOL NO 237366 6.000% 10/01/23		12/01/2019	Paydown		93	93	89	91	0	2	0	2	0	93	0	0	0	3	10/01/2023
31371E-TP-0	FNMA POOL NO 249958 7.000% 11/01/22		12/01/2019	Paydown		71	71	70	71	0	1	0	1	0	71	0	0	0	3	11/01/2022
31371E-VW-2	FNMA POOL NO 250029 6.500% 05/01/24		12/01/2019	Paydown		11,687	11,687	11,085	11,329	0	358	0	358	0	11,687	0	0	0	427	05/01/2024
31371E-ZT-5	FNMA POOL NO 250154 8.000% 12/01/24		12/01/2019	Paydown		40	40	41	41	0	(1)	0	(1)	0	40	0	0	0	2	12/01/2024
31371F-BH-4	FNMA POOL NO 250340 7.500% 09/01/25		12/01/2019	Paydown		4,115	4,115	4,208	4,170	0	(55)	0	(55)	0	4,115	0	0	0	188	09/01/2025
31371H-LV-8	FNMA POOL NO 252440 7.000% 05/01/29		12/01/2019	Paydown		223	223	224	223	0	(1)	0	(1)	0	223	0	0	0	8	05/01/2029
31371J-3B-8	FNMA POOL NO 253794 6.500% 05/01/31		12/01/2019	Paydown		178	178	180	180	0	(2)	0	(2)	0	178	0	0	0	7	05/01/2031
31371K-3A-7	FNMA POOL NO 254693 5.500% 04/01/33		12/01/2019	Paydown		82,085	82,085	89,293	88,377	0	(6,293)	0	(6,293)	0	82,085	0	0	0	2,361	04/01/2033
31371K-BS-9	FNMA POOL NO 253949 6.500% 09/01/31		12/01/2019	Paydown		440	440	447	446	0	(5)	0	(5)	0	440	0	0	0	16	09/01/2031
31371L-PJ-2	FNMA POOL NO 255225 5.500% 06/01/34		12/01/2019	Paydown		665,694	665,694	658,673	659,306	0	6,388	0	6,388	0	665,694	0	0	0	18,145	06/01/2034
31371L-PP-8	FNMA POOL NO 255230 5.000% 06/01/34		12/01/2019	Paydown		681,379	681,379	653,751	657,239	0	24,139	0	24,139	0	681,379	0	0	0	19,145	06/01/2034
31371M-CE-5	FNMA POOL NO 255769 5.000% 07/01/35		12/01/2019	Paydown		150,101	150,101	155,132	154,505	0	(4,403)	0	(4,403)	0	150,101	0	0	0	4,638	07/01/2035
31371M-DS-3	FNMA POOL NO 255813 5.000% 08/01/35		12/01/2019	Paydown		105,800	105,800	109,346	108,923	0	(3,124)	0	(3,124)	0	105,800	0	0	0	2,810	08/01/2035
31371M-DT-1	FNMA POOL NO 255814 5.500% 08/01/35		12/01/2019	Paydown		57,162	57,162	56,248	56,325	0	837	0	837	0	57,162	0	0	0	1,714	08/01/2035
31371M-HJ-9	FNMA POOL NO 255933 5.500% 11/01/35		12/01/2019	Paydown		543,476	543,476	532,097	533,076	0	10,400	0	10,400	0	543,476	0	0	0	18,185	11/01/2035
31372C-U2-2	FNMA POOL NO 268901 6.500% 01/01/24		12/01/2019	Paydown		3,110	3,110	2,950	3,013	0	96	0	96	0	3,110	0	0	0	111	01/01/2024
31372K-F8-8	FNMA POOL NO 274791 6.000% 02/01/24		11/01/2019	Paydown		1,321	1,321	1,264	1,288	0	33	0	33	0	1,321	0	0	0	64	02/01/2024
31373G-6C-7	FNMA POOL NO 293467 8.000% 09/01/24		12/01/2019	Paydown		69	69	71	70	0	(1)	0	(1)	0	69	0	0	0	3	09/01/2024
31373L-E9-4	FNMA POOL NO 296360 9.000% 12/01/24		12/01/2019	Paydown		332	332	343	338	0	(6)	0	(6)	0	332	0	0	0	16	12/01/2024
31373L-QP-5	FNMA POOL NO 296662 9.000% 11/01/24		12/01/2019	Paydown		355	355	369	363	0	(8)	0	(8)	0	355	0	0	0	18	11/01/2024
31373T-SK-7	FNMA POOL NO 303022 8.000% 09/01/24		12/01/2019	Paydown		209	209	215	212	0	(3)	0	(3)	0	209	0	0	0	9	09/01/2024
31373T-T6-7	FNMA POOL NO 303073 8.000% 11/01/24		12/01/2019	Paydown		56	56	58	57	0	(1)	0	(1)	0	56	0	0	0	2	11/01/2024
31373T-Y7-9	FNMA POOL NO 303234 8.000% 01/01/25		12/01/2019	Paydown		22	22	23	23	0	0	0	0	0	22	0	0	0	1	01/01/2025
31373U-ET-0	FNMA POOL NO 303546 7.000% 10/01/25		12/01/2019	Paydown		62	62	63	63	0	0	0	0	0	62	0	0	0	2	10/01/2025
31373U-EY-9	FNMA POOL NO 303551 8.000% 10/01/25		12/01/2019	Paydown		72	72	74	73	0	(1)	0	(1)	0	72	0	0	0	4	10/01/2025
31373U-UC-9	FNMA POOL NO 303979 8.000% 01/01/26		12/01/2019	Paydown		335	335	343	340	0	(5)	0	(5)	0	335	0	0	0	13	01/01/2026
31373V-LD-5	FNMA POOL NO 304624 8.500% 04/01/25		11/01/2019	Paydown		232	232	241	238	0	(6)	0	(6)	0	232	0	0	0	17	04/01/2025
31373W-WW-9	FNMA POOL NO 305861 8.500% 06/01/25		12/01/2019	Paydown		172	172	179	176	0	(4)	0	(4)	0	172	0	0	0	8	06/01/2025
31374C-B8-8	FNMA POOL NO 309763 8.500% 05/01/25		12/01/2019	Paydown		325	325	338	333	0	(8)	0	(8)	0	325	0	0	0	15	05/01/2025
31374E-E2-4	FNMA POOL NO 311653 8.500% 06/01/25		12/01/2019	Paydown		425	425	443	435	0	(9)	0	(9)	0	425	0	0	0	19	06/01/2025
31374F-KG-3	FNMA POOL NO 312695 8.500% 06/01/25		12/01/2019	Paydown		586	586	610	599	0	(13)	0	(13)	0	586	0	0	0	27	06/01/2025
31374F-WA-3	FNMA POOL NO 313041 8.000% 08/01/26		12/01/2019	Paydown		230	230	236	234	0	(4)	0	(4)	0	230	0	0	0	10	08/01/2026
31374G-LS-4	FNMA POOL NO 313637 8.000% 07/01/27		12/01/2019	Paydown		123	123	126	125	0	(2)	0	(2)	0	123	0	0	0	6	07/01/2027
31374G-NC-7	FNMA POOL NO 313687 7.000% 09/01/27		12/01/2019	Paydown		164	164	165	165	0	0	0	0	0	164	0	0	0	6	09/01/2027
31374K-CR-7	FNMA POOL NO 316080 8.000% 07/01/25		12/01/2019	Paydown		1,261	1,261	1,293	1,277	0	(17)	0	(17)	0	1,261	0	0	0	50	07/01/2025
31374K-UX-4	FNMA POOL NO 316598 8.500% 07/01/25		12/01/2019	Paydown		704	704	732	718	0	(15)	0	(15)	0	704	0	0	0	33	07/01/2025
31374N-JD-5	FNMA POOL NO 318960 8.000% 08/01/25		12/01/2019	Paydown		79	79	81	80	0	(1)	0	(1)	0	79	0	0	0	4	08/01/2025
31374P-N7-8	FNMA POOL NO 320014 8.000% 08/01/25		12/01/2019	Paydown		204	204	209	207	0	(3)	0	(3)	0	204	0	0	0	9	08/01/2025
31374T-5M-7	FNMA POOL NO 324052 7.000% 09/01/25		12/01/2019	Paydown		32	32	32	32	0	0	0	0	0	32	0	0	0	2	09/01/2025
31374T-AT-6	FNMA POOL NO 323218 8.000% 06/01/28		12/01/2019	Paydown		301	301	309	307	0	(6)	0	(6)	0	301	0	0	0	13	06/01/2028
31374U-JY-3	FNMA POOL NO 324379 7.500% 05/01/24		12/01/2019	Paydown		275	275	282	278	0	(3)	0	(3)	0	275	0	0	0	11	05/01/2024
31374V-LN-2	FNMA POOL NO 325333 8.000% 12/01/25		12/01/2019	Paydown		2,511	2,511	2,576	2,547	0	(36)	0	(36)	0	2,511	0	0	0	66	12/01/2025
31374Y-2M-9	FNMA POOL NO 328480 8.500% 12/01/25		12/01/2019	Paydown		861	861	896	882	0	(21)	0	(21)	0	861	0	0	0	41	12/01/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31375F-VL-9	FNMA POOL NO 333719 8.500% 08/01/25		12/01/2019	Paydown		2,650	2,650	2,757	2,701	0	(51)	0	(51)	0	2,650	0	0	0	124	08/01/2025
31375K-5K-9	FNMA POOL NO 337550 8.000% 01/01/23		12/01/2019	Paydown		479	479	491	484	0	(5)	0	(5)	0	479	0	0	0	19	01/01/2023
31375X-VH-9	FNMA POOL NO 348116 7.000% 09/01/24		12/01/2019	Paydown		40	40	39	39	0	0	0	0	0	40	0	0	0	1	09/01/2024
31376F-W7-8	FNMA POOL NO 354470 8.500% 07/01/25		12/01/2019	Paydown		312	312	322	317	0	(5)	0	(5)	0	312	0	0	0	15	07/01/2025
31376G-FF-7	FNMA POOL NO 354866 8.500% 08/01/26		12/01/2019	Paydown		1,938	1,938	2,000	1,971	0	(33)	0	(33)	0	1,938	0	0	0	90	08/01/2026
31376K-FR-2	FNMA POOL NO 357576 5.000% 05/01/34		12/01/2019	Paydown		286,582	286,582	275,163	276,588	0	9,994	0	9,994	0	286,582	0	0	0	8,526	05/01/2034
31376K-GQ-3	FNMA POOL NO 357607 5.000% 08/01/19		07/01/2019	Paydown		5,794	5,794	6,279	5,844	0	(50)	0	(50)	0	5,794	0	0	0	87	08/01/2019
31376K-GQ-3	FNMA POOL NO 357607 5.000% 08/01/19		08/01/2019	Maturity		400	400	433	403	0	(3)	0	(3)	0	400	0	0	0	13	08/01/2019
31376K-UB-0	FNMA POOL NO 357978 5.000% 09/01/20		12/01/2019	Paydown		92,123	92,123	99,987	94,186	0	(2,063)	0	(2,063)	0	92,123	0	0	0	2,399	09/01/2020
31376Z-TP-8	FNMA POOL NO 370558 8.000% 05/01/27		12/01/2019	Paydown		92	92	94	94	0	(2)	0	(2)	0	92	0	0	0	4	05/01/2027
31378A-AL-0	FNMA POOL NO 392511 7.500% 09/01/27		12/01/2019	Paydown		65	65	66	66	0	(1)	0	(1)	0	65	0	0	0	2	09/01/2027
31378A-AW-6	FNMA POOL NO 392521 7.500% 09/01/27		09/01/2019	Paydown		509	509	522	519	0	(10)	0	(10)	0	509	0	0	0	28	09/01/2027
31378B-CR-3	FNMA POOL NO 393480 8.000% 07/01/27		11/01/2019	Paydown		32	32	33	33	0	(1)	0	(1)	0	32	0	0	0	1	07/01/2027
31378B-KR-4	FNMA POOL NO 393704 8.000% 08/01/27		12/01/2019	Paydown		125	125	128	127	0	(2)	0	(2)	0	125	0	0	0	5	08/01/2027
31378D-4D-9	FNMA POOL NO 396020 7.500% 09/01/27		12/01/2019	Paydown		53	53	54	54	0	(1)	0	(1)	0	53	0	0	0	2	09/01/2027
31378D-QR-4	FNMA POOL NO 395664 8.000% 08/01/27		12/01/2019	Paydown		26	26	27	26	0	0	0	0	0	26	0	0	0	1	08/01/2027
31378E-BE-7	FNMA POOL NO 396137 7.000% 10/01/27		05/01/2019	Paydown		1,547	1,547	1,540	1,540	0	7	0	7	0	1,547	0	0	0	44	10/01/2027
31378F-Y9-0	FNMA POOL NO 397736 8.000% 10/01/27		12/01/2019	Paydown		175	175	179	178	0	(3)	0	(3)	0	175	0	0	0	8	10/01/2027
31378G-VZ-3	FNMA POOL NO 398532 7.500% 09/01/27		12/01/2019	Paydown		24	24	25	24	0	0	0	0	0	24	0	0	0	1	09/01/2027
31378J-D4-6	FNMA POOL NO 399823 8.000% 09/01/27		12/01/2019	Paydown		49	49	50	50	0	(1)	0	(1)	0	49	0	0	0	2	09/01/2027
31378L-N5-7	FNMA POOL NO 401912 8.000% 10/01/27		12/01/2019	Paydown		64	64	66	65	0	(1)	0	(1)	0	64	0	0	0	2	10/01/2027
31378N-AX-6	FNMA POOL NO 403322 8.000% 01/01/28		11/01/2019	Paydown		1,452	1,452	1,490	1,477	0	(24)	0	(24)	0	1,452	0	0	0	103	01/01/2028
31378P-3T-8	FNMA POOL NO 405010 8.000% 11/01/27		12/01/2019	Paydown		45	45	46	46	0	(1)	0	(1)	0	45	0	0	0	2	11/01/2027
31378U-G4-8	FNMA POOL NO 408919 8.000% 12/01/27		12/01/2019	Paydown		39	39	40	40	0	(1)	0	(1)	0	39	0	0	0	2	12/01/2027
31379E-AY-3	FNMA POOL NO 416823 7.000% 02/01/28		12/01/2019	Paydown		107	107	107	107	0	0	0	0	0	107	0	0	0	5	02/01/2028
31379E-ZJ-9	FNMA POOL NO 417545 8.000% 08/01/26		01/01/2019	Paydown		84	84	85	85	0	(1)	0	(1)	0	84	0	0	0	1	08/01/2026
31379H-C7-3	FNMA POOL NO 419594 6.000% 09/01/28		12/01/2019	Paydown		153	153	142	145	0	8	0	8	0	153	0	0	0	5	09/01/2028
31379H-VS-6	FNMA POOL NO 420125 8.000% 05/01/26		12/01/2019	Paydown		120	120	123	122	0	(2)	0	(2)	0	120	0	0	0	5	05/01/2026
31379W-LK-1	FNMA POOL NO 431530 6.000% 09/01/28		12/01/2019	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	09/01/2028
31379X-S2-2	FNMA POOL NO 432637 8.000% 05/01/28		12/01/2019	Paydown		212	212	218	216	0	(3)	0	(3)	0	212	0	0	0	9	05/01/2028
3137BL-VZ-8	FREDDIE MAC CMBS AGENCY		12/01/2019	Paydown		1,024,797	1,023,910	1,034,118	1,026,902	0	(2,992)	0	(2,992)	0	1,023,910	0	0	0	19,510	09/25/2020
31380B-CC-2	FNMA POOL NO 434867 6.000% 08/01/28		12/01/2019	Paydown		22	22	21	22	0	1	0	1	0	22	0	0	0	1	08/01/2028
31380F-ZT-1	FNMA POOL NO 439154 8.000% 04/01/28		12/01/2019	Paydown		663	663	680	675	0	(13)	0	(13)	0	663	0	0	0	29	04/01/2028
31380M-LR-5	FNMA POOL NO 444136 7.000% 12/01/28		12/01/2019	Paydown		387	387	385	385	0	2	0	2	0	387	0	0	0	15	12/01/2028
31380W-XK-5	FNMA POOL NO 452582 7.000% 04/01/29		12/01/2019	Paydown		278	278	280	279	0	(1)	0	(1)	0	278	0	0	0	11	04/01/2029
31380X-SM-5	FNMA POOL NO 453324 7.000% 02/01/29		12/01/2019	Paydown		239	239	240	239	0	0	0	0	0	239	0	0	0	9	02/01/2029
31381C-XG-7	FNMA POOL NO 457079 7.000% 01/01/29		12/01/2019	Paydown		126	126	125	125	0	1	0	1	0	126	0	0	0	5	01/01/2029
31381F-V6-4	FNMA POOL NO 459737 7.000% 03/01/29		12/01/2019	Paydown		2,183	2,183	2,190	2,185	0	(2)	0	(2)	0	2,183	0	0	0	130	03/01/2029
31381K-4D-8	FNMA POOL NO 463520 4.550% 10/01/19		02/05/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	6,216	10/01/2019
31381L-BY-2	FNMA POOL NO 463655 4.490% 10/01/19		06/01/2019	Paydown		15,873,350	15,873,350	16,061,226	15,849,135	0	24,215	0	24,215	0	15,873,350	0	0	0	358,539	10/01/2019
31381L-ER-4	FNMA POOL NO 463744 4.120% 12/01/19		06/01/2019	Paydown		4,637,744	4,637,744	4,560,206	4,617,112	0	20,632	0	20,632	0	4,637,744	0	0	0	96,075	12/01/2019
31381L-FJ-1	FNMA POOL NO 463769 4.030% 11/01/19		10/01/2019	Paydown		50,468	50,468	55,430	51,006	0	(538)	0	(538)	0	50,468	0	0	0	947	11/01/2019
31381L-FJ-1	FNMA POOL NO 463769 4.030% 11/01/19		11/01/2019	Maturity		2,380,450	2,380,450	2,614,496	2,405,822	0	(25,373)	0	(25,373)	0	2,380,450	0	0	0	89,270	11/01/2019
31381L-J7-3	FNMA POOL NO 463886 4.400% 12/01/19		10/01/2019	Paydown		1,713,969	1,713,969	1,721,467	1,710,355	0	3,614	0	3,614	0	1,713,969	0	0	0	63,104	12/01/2019
31381L-LG-0	FNMA POOL NO 463927 4.430% 12/01/19		09/01/2019	Paydown		1,450,288	1,450,288	1,454,083	1,446,905	0	3,383	0	3,383	0	1,450,288	0	0	0	48,496	12/01/2019
31381L-LM-7	FNMA POOL NO 463932 4.320% 12/01/19		10/01/2019	Paydown		856,177	856,177	854,338	853,753	0	2,424	0	2,424	0	856,177	0	0	0	30,949	12/01/2019
31381L-Q6-7	FNMA POOL NO 464077 4.450% 12/01/19		02/05/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	38,308	12/01/2019
31382D-U7-7	FNMA POOL NO 479506 6.500% 04/01/29		12/01/2019	Paydown		95	95	91	92	0	4	0	4	0	95	0	0	0	3	04/01/2029
31382D-WD-2	FNMA POOL NO 479544 6.500% 08/01/29		12/01/2019	Paydown		32	32	30	31	0	1	0	1	0	32	0	0	0	1	08/01/2029
31382G-GB-7	FNMA POOL NO 481794 7.000% 05/01/29		12/01/2019	Paydown		511	511	508	508	0	2	0	2	0	511	0	0	0	21	05/01/2029
31382G-XP-7	FNMA POOL NO 482286 7.000% 01/01/29		12/01/2019	Paydown		2,334	2,334	2,324	2,324	0	10	0	10	0	2,334	0	0	0	82	01/01/2029
31382J-Y9-6	FNMA POOL NO 484136 7.000% 02/01/29		12/01/2019	Paydown		637	637	639	638	0	(1)	0	(1)	0	637	0	0	0	24	02/01/2029
31382K-2S-6	FNMA POOL NO 485085 7.500% 10/01/29		12/01/2019	Paydown		232	232	224	225	0	7	0	7	0	232	0	0	0	10	10/01/2029
31382P-5F-0	FNMA POOL NO 488746 7.000% 03/01/29		12/01/2019	Paydown		34	34	34	34	0	0	0	0	0	34	0	0	0	2	03/01/2029
31382Q-AZ-8	FNMA POOL NO 488824 7.000% 03/01/29		12/01/2019	Paydown		207	207	207	207	0	0	0	0	0	207	0	0	0	8	03/01/2029
31382R-C6-8	FNMA POOL NO 489793 7.000% 05/01/29		12/01/2019	Paydown		183	183	184	183	0	0	0	0	0	183	0	0	0	7	05/01/2029
31382T-JA-8	FNMA POOL NO 491757 7.000% 04/01/29		12/01/2019	Paydown		151	151	152	151	0	0	0	0	0	151	0	0	0	6	04/01/2029
31382U-RV-0	FNMA POOL NO 492900 7.000% 10/01/28		12/01/2019	Paydown		20	20	21	21	0	0	0	0	0	20	0	0	0	1	10/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31382V-HJ-6	FNMA POOL NO 493533 7.000% 04/01/29		12/01/2019	Paydown		542	542	544	543	0	(1)	0	(1)	0	542	0	0	0	21	04/01/2029
31382V-N6-7	FNMA POOL NO 493713 7.000% 04/01/29		12/01/2019	Paydown		78	78	78	78	0	0	0	0	0	78	0	0	0	3	04/01/2029
31383B-HE-0	FNMA POOL NO 498029 6.500% 09/01/29		12/01/2019	Paydown		122	122	114	115	0	7	0	7	0	122	0	0	0	5	09/01/2029
31383C-UB-9	FNMA POOL NO 499278 6.500% 08/01/29		12/01/2019	Paydown		122	122	115	116	0	6	0	6	0	122	0	0	0	4	08/01/2029
31383E-AD-3	FNMA POOL NO 500504 7.000% 05/01/29		12/01/2019	Paydown		64	64	64	64	0	0	0	0	0	64	0	0	0	2	05/01/2029
31383E-HS-3	FNMA POOL NO 500741 6.500% 06/01/29		12/01/2019	Paydown		490	490	461	466	0	25	0	25	0	490	0	0	0	18	06/01/2029
31383E-RP-8	FNMA POOL NO 500994 6.500% 08/01/29		12/01/2019	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	1	08/01/2029
31383E-XX-4	FNMA POOL NO 501194 7.000% 06/01/29		12/01/2019	Paydown		93	93	93	93	0	0	0	0	0	93	0	0	0	4	06/01/2029
31383E-YC-9	FNMA POOL NO 501207 7.000% 06/01/29		12/01/2019	Paydown		104	104	105	105	0	0	0	0	0	104	0	0	0	4	06/01/2029
31383H-NF-7	FNMA POOL NO 503590 6.500% 07/01/29		12/01/2019	Paydown		198	198	191	193	0	6	0	6	0	198	0	0	0	7	07/01/2029
31383H-TN-4	FNMA POOL NO 503757 6.500% 07/01/29		12/01/2019	Paydown		48	48	46	47	0	1	0	1	0	48	0	0	0	2	07/01/2029
31383J-6M-7	FNMA POOL NO 504976 7.500% 07/01/29		12/01/2019	Paydown		519	519	502	505	0	14	0	14	0	519	0	0	0	21	07/01/2029
31383K-EC-7	FNMA POOL NO 505131 6.500% 07/01/29		12/01/2019	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	07/01/2029
31383K-KM-8	FNMA POOL NO 505300 7.500% 08/01/29		12/01/2019	Paydown		16	16	15	15	0	0	0	0	0	16	0	0	0	1	08/01/2029
31383K-R6-6	FNMA POOL NO 505509 6.500% 07/01/29		12/01/2019	Paydown		45	45	43	44	0	1	0	1	0	45	0	0	0	2	07/01/2029
31383M-HL-0	FNMA POOL NO 507035 7.500% 08/01/29		12/01/2019	Paydown		14	14	13	14	0	0	0	0	0	14	0	0	0	1	08/01/2029
31383M-VU-4	FNMA POOL NO 507427 7.500% 07/01/29		12/01/2019	Paydown		2,308	2,308	2,231	2,245	0	63	0	63	0	2,308	0	0	0	19	07/01/2029
31383Q-FW-9	FNMA POOL NO 509681 6.500% 08/01/29		12/01/2019	Paydown		28	28	27	27	0	1	0	1	0	28	0	0	0	1	08/01/2029
31383U-TH-8	FNMA POOL NO 513652 7.500% 09/01/29		12/01/2019	Paydown		27	27	27	27	0	1	0	1	0	27	0	0	0	1	09/01/2029
31383W-X7-1	FNMA POOL NO 515602 6.500% 11/01/29		12/01/2019	Paydown		111	111	107	108	0	3	0	3	0	111	0	0	0	4	11/01/2029
31384C-Q5-6	FNMA POOL NO 519876 7.500% 02/01/30		12/01/2019	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	02/01/2030
31384D-4R-0	FNMA POOL NO 521132 7.000% 12/01/29		12/01/2019	Paydown		144	144	142	142	0	2	0	2	0	144	0	0	0	6	12/01/2029
31384D-LC-4	FNMA POOL NO 520623 7.500% 11/01/29		12/01/2019	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	11/01/2029
31384J-BE-8	FNMA POOL NO 524837 7.500% 01/01/30		12/01/2019	Paydown		34	34	33	33	0	1	0	1	0	34	0	0	0	2	01/01/2030
31384M-PZ-9	FNMA POOL NO 527940 7.500% 01/01/30		12/01/2019	Paydown		227	227	220	221	0	6	0	6	0	227	0	0	0	9	01/01/2030
31384N-W2-2	FNMA POOL NO 529065 7.500% 03/01/30		12/01/2019	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	03/01/2030
31384V-LV-2	FNMA POOL NO 535040 7.500% 12/01/29		12/01/2019	Paydown		16	16	15	15	0	0	0	0	0	16	0	0	0	0	12/01/2029
31385X-AZ-0	FNMA POOL NO 555424 5.500% 05/01/33		12/11/2019	Stephens Inc.		616,516	550,000	598,211	592,358	0	(528)	0	(528)	0	591,831	0	24,685	24,685	31,174	05/01/2033
31385X-AZ-0	FNMA POOL NO 555424 5.500% 05/01/33		12/01/2019	Paydown		691,220	691,220	751,749	744,401	0	(53,181)	0	(53,181)	0	691,220	0	0	0	20,545	05/01/2033
31385X-EC-7	FNMA POOL NO 555531 5.500% 06/01/33		12/01/2019	Paydown		109,322	109,322	118,427	117,250	0	(7,928)	0	(7,928)	0	109,322	0	0	0	3,290	06/01/2033
31386F-6B-6	FNMA POOL NO 562566 6.000% 02/01/31		12/01/2019	Paydown		394	394	389	390	0	4	0	4	0	394	0	0	0	13	02/01/2031
31386S-L6-2	FNMA POOL NO 571949 6.500% 07/01/31		12/01/2019	Paydown		52	52	53	53	0	(1)	0	(1)	0	52	0	0	0	2	07/01/2031
31386U-5K-4	FNMA POOL NO 574250 6.500% 08/01/31		12/01/2019	Paydown		70	70	71	71	0	(1)	0	(1)	0	70	0	0	0	2	08/01/2031
31387B-DA-8	FNMA POOL NO 578897 6.500% 04/01/31		12/01/2019	Paydown		37	37	38	38	0	0	0	0	0	37	0	0	0	2	04/01/2031
31387C-XF-3	FNMA POOL NO 580378 6.500% 04/01/31		12/01/2019	Paydown		491	491	498	496	0	(6)	0	(6)	0	491	0	0	0	17	04/01/2031
31387D-XQ-7	FNMA POOL NO 581287 6.500% 05/01/31		12/01/2019	Paydown		462	462	468	467	0	(6)	0	(6)	0	462	0	0	0	21	05/01/2031
31387E-6X-0	FNMA POOL NO 582386 6.500% 05/01/31		12/01/2019	Paydown		1,141	1,141	1,158	1,155	0	(14)	0	(14)	0	1,141	0	0	0	33	05/01/2031
31387G-QB-1	FNMA POOL NO 583750 6.500% 06/01/31		12/01/2019	Paydown		481	481	488	488	0	(6)	0	(6)	0	481	0	0	0	17	06/01/2031
31387J-SQ-0	FNMA POOL NO 585627 6.500% 06/01/31		12/01/2019	Paydown		314	314	319	318	0	(4)	0	(4)	0	314	0	0	0	8	06/01/2031
31387R-4Z-8	FNMA POOL NO 592240 6.500% 08/01/31		12/01/2019	Paydown		2,428	2,428	2,464	2,454	0	(26)	0	(26)	0	2,428	0	0	0	86	08/01/2031
31387R-B9-8	FNMA POOL NO 591464 6.500% 09/01/31		12/01/2019	Paydown		262	262	266	265	0	(3)	0	(3)	0	262	0	0	0	9	09/01/2031
31387V-3C-1	FNMA POOL NO 595795 6.500% 09/01/31		12/01/2019	Paydown		680	680	690	688	0	(8)	0	(8)	0	680	0	0	0	22	09/01/2031
31387V-3K-3	FNMA POOL NO 595802 6.500% 09/01/31		12/01/2019	Paydown		4,505	4,505	4,570	4,558	0	(53)	0	(53)	0	4,505	0	0	0	152	09/01/2031
31388B-VW-9	FNMA POOL NO 600129 6.500% 08/01/31		05/01/2019	Paydown		1,976	1,976	2,005	2,000	0	(24)	0	(24)	0	1,976	0	0	0	53	08/01/2031
31388C-GK-0	FNMA POOL NO 600602 6.500% 08/01/31		12/01/2019	Paydown		25	25	25	25	0	0	0	0	0	25	0	0	0	1	08/01/2031
31388G-3S-8	FNMA POOL NO 604809 6.500% 09/01/31		12/01/2019	Paydown		148	148	150	150	0	(2)	0	(2)	0	148	0	0	0	5	09/01/2031
31388G-C9-0	FNMA POOL NO 604096 6.500% 09/01/31		12/01/2019	Paydown		104	104	105	105	0	(1)	0	(1)	0	104	0	0	0	4	09/01/2031
31388G-CP-4	FNMA POOL NO 604078 6.500% 09/01/31		12/01/2019	Paydown		44	44	45	45	0	(1)	0	(1)	0	44	0	0	0	2	09/01/2031
31388G-CX-7	FNMA POOL NO 604086 6.500% 09/01/31		12/01/2019	Paydown		147	147	149	149	0	(2)	0	(2)	0	147	0	0	0	5	09/01/2031
31388H-BA-6	FNMA POOL NO 604933 6.000% 10/01/31		12/01/2019	Paydown		16,369	16,369	16,185	16,205	0	164	0	164	0	16,369	0	0	0	509	10/01/2031
31388N-QM-1	FNMA POOL NO 609860 6.000% 10/01/31		12/01/2019	Paydown		1,806	1,806	1,785	1,788	0	18	0	18	0	1,806	0	0	0	47	10/01/2031
31388N-QU-3	FNMA POOL NO 609867 6.000% 10/01/31		12/01/2019	Paydown		1,446	1,446	1,430	1,431	0	15	0	15	0	1,446	0	0	0	47	10/01/2031
31388N-QW-9	FNMA POOL NO 609869 6.500% 10/01/31		12/01/2019	Paydown		6,959	6,959	7,060	7,044	0	(86)	0	(86)	0	6,959	0	0	0	157	10/01/2031
31388Q-CU-1	FNMA POOL NO 611283 6.500% 11/01/31		12/01/2019	Paydown		821	821	833	831	0	(10)	0	(10)	0	821	0	0	0	19	11/01/2031
31388Q-LC-1	FNMA POOL NO 611523 6.500% 11/01/31		12/01/2019	Paydown		1,008	1,008	1,023	1,019	0	(12)	0	(12)	0	1,008	0	0	0	36	11/01/2031
31389V-NZ-6	FNMA POOL NO 636808 6.500% 04/01/32		12/01/2019	Paydown		23,151	23,151	23,049	23,053	0	99	0	99	0	23,151	0	0	0	819	04/01/2032
31389V-RH-2	FNMA POOL NO 636888 6.500% 04/01/32		12/01/2019	Paydown		785	785	781	782	0	3	0	3	0	785	0	0	0	29	04/01/2032
31389X-3Z-4	FNMA POOL NO 639016 6.500% 04/01/32		12/01/2019	Paydown		91,786	91,786	91,399	91,396	0	390	0	390	0	91,786	0	0	0	2,946	04/01/2032

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138A1-HM-6	FNMA POOL NO AH0235 3.500% 12/01/25		12/01/2019	Paydown		600,052	600,052	633,580	620,648	0	(20,596)	0	(20,596)	0	600,052	0	0	0	10,332	12/01/2025
3138A2-CF-4	FNMA POOL NO AH0969 3.500% 12/01/25		12/01/2019	Paydown		2,618,653	2,618,653	2,627,245	2,622,369	0	(3,716)	0	(3,716)	0	2,618,653	0	0	0	49,304	12/01/2025
3138A7-G6-9	FNMA POOL NO AH5620 4.000% 02/01/26		12/01/2019	Paydown		933,267	933,267	953,797	947,076	0	(13,809)	0	(13,809)	0	933,267	0	0	0	18,650	02/01/2026
3138AE-J8-7	FNMA POOL NO AI1186 4.000% 04/01/41		12/01/2019	Paydown		345,978	345,978	361,412	360,154	0	(14,175)	0	(14,175)	0	345,978	0	0	0	8,347	04/01/2041
3138AR-ZZ-0	FNMA POOL NO AJ0759 4.000% 09/01/41		12/01/2019	Paydown		183,058	183,058	197,682	196,131	0	(13,073)	0	(13,073)	0	183,058	0	0	0	4,213	09/01/2041
3138AS-3T-7	FNMA POOL NO AJ1709 4.000% 09/01/41		12/01/2019	Paydown		976,050	976,050	1,054,025	1,047,167	0	(71,117)	0	(71,117)	0	976,050	0	0	0	26,132	09/01/2041
3138AT-MN-7	FNMA POOL NO AJ2164 4.000% 09/01/41		12/01/2019	Paydown		19,313	19,313	20,856	20,675	0	(1,361)	0	(1,361)	0	19,313	0	0	0	403	09/01/2041
3138AV-TM-7	FNMA POOL NO AJ4155 4.000% 11/01/41		12/01/2019	Paydown		342,881	342,881	363,990	362,202	0	(19,321)	0	(19,321)	0	342,881	0	0	0	6,257	11/01/2041
3138AW-CN-1	FNMA POOL NO AJ4576 3.500% 11/01/41		12/01/2019	Paydown		368,564	368,564	380,888	380,212	0	(11,648)	0	(11,648)	0	368,564	0	0	0	7,934	11/01/2041
3138E3-CB-7	FNMA POOL NO AJ9965 4.000% 06/01/42		12/01/2019	Paydown		427,151	427,151	452,380	450,656	0	(23,505)	0	(23,505)	0	427,151	0	0	0	9,678	06/01/2042
3138E5-FX-1	FNMA POOL NO AK1081 3.500% 01/01/42		12/01/2019	Paydown		573,121	573,121	590,485	589,075	0	(15,954)	0	(15,954)	0	573,121	0	0	0	11,635	01/01/2042
3138EK-VH-5	FNMA POOL NO AL3315 3.500% 03/01/43		12/01/2019	Paydown		292,957	292,957	295,566	295,328	0	(2,371)	0	(2,371)	0	292,957	0	0	0	5,722	03/01/2043
3138EL-5N-9	FNMA POOL NO AL4452 4.000% 11/01/43		12/01/2019	Paydown		497,864	497,864	526,881	525,181	0	(27,317)	0	(27,317)	0	497,864	0	0	0	12,821	11/01/2043
3138EN-VK-2	FNMA POOL NO AL6017 3.500% 12/01/42		12/01/2019	Paydown		1,780,352	1,780,352	1,838,770	1,835,350	0	(54,998)	0	(54,998)	0	1,780,352	0	0	0	37,616	12/01/2042
3138LT-JW-9	FNMA POOL NO AO2976 3.500% 05/01/42		12/01/2019	Paydown		4,309,847	4,309,847	4,400,926	4,393,159	0	(83,313)	0	(83,313)	0	4,309,847	0	0	0	87,791	05/01/2042
3138M7-WU-5	FNMA POOL NO AP4258 3.000% 08/01/42		12/01/2019	Paydown		78,675	78,675	79,437	79,377	0	(703)	0	(703)	0	78,675	0	0	0	1,155	08/01/2042
3138MF-3T-2	FNMA POOL NO AQ0809 3.500% 12/01/42		12/01/2019	Paydown		1,239,080	1,239,080	1,256,214	1,254,657	0	(15,578)	0	(15,578)	0	1,239,080	0	0	0	21,658	12/01/2042
3138ML-VX-9	FNMA POOL NO AQ5129 3.000% 11/01/42		12/01/2019	Paydown		4,568,450	4,568,450	4,425,686	4,436,887	0	131,562	0	131,562	0	4,568,450	0	0	0	86,889	11/01/2042
3138MR-LJ-8	FNMA POOL NO AQ9328 3.500% 01/01/43		12/01/2019	Paydown		2,100,645	2,100,645	2,177,450	2,172,250	0	(71,604)	0	(71,604)	0	2,100,645	0	0	0	40,430	01/01/2043
3138WC-ZL-0	FNMA POOL NO AS3446 4.000% 09/01/44		12/01/2019	Paydown		149,055	149,055	159,466	159,062	0	(10,007)	0	(10,007)	0	149,055	0	0	0	3,644	09/01/2044
3138WK-NU-5	FNMA POOL NO AS9402 3.000% 02/01/47		12/01/2019	Paydown		33,873	33,873	34,090	34,080	0	(207)	0	(207)	0	33,873	0	0	0	553	02/01/2047
3138WT-RW-8	FNMA POOL NO AT5900 3.000% 06/01/43		12/01/2019	Paydown		431,295	431,295	418,423	419,326	0	11,969	0	11,969	0	431,295	0	0	0	7,714	06/01/2043
3138Y6-3S-1	FNMA POOL NO AX5308 3.500% 01/01/42		12/01/2019	Paydown		414,692	414,692	433,370	432,393	0	(17,701)	0	(17,701)	0	414,692	0	0	0	7,758	01/01/2042
3138Y8-S9-2	FNMA POOL NO AX6843 4.000% 11/01/44		12/01/2019	Paydown		323,327	323,327	345,657	344,819	0	(21,493)	0	(21,493)	0	323,327	0	0	0	9,505	11/01/2044
31390C-WJ-1	FNMA POOL NO 642449 6.500% 04/01/32		12/01/2019	Paydown		11,792	11,792	11,742	11,742	0	50	0	50	0	11,792	0	0	0	413	04/01/2032
31391N-C3-3	FNMA POOL NO 671590 - 30YR 6.0		12/01/2019	Paydown		7,697	7,697	8,606	8,496	0	(799)	0	(799)	0	7,697	0	0	0	238	10/01/2032
31391W-5H-0	FNMA POOL NO 679548 5.000% 04/01/33		12/01/2019	Paydown		301	301	329	326	0	(25)	0	(25)	0	301	0	0	0	5	04/01/2033
313964-YA-0	FHLMC GOLD POOL NO D27905		07/01/2019	Paydown		8,185	8,185	8,435	8,253	0	(68)	0	(68)	0	8,185	0	0	0	326	11/01/2022
313968-RF-8	FHLMC GOLD POOL NO D30486		12/01/2019	Paydown		86	86	84	85	0	1	0	1	0	86	0	0	0	5	02/01/2023
313968-TC-3	FHLMC GOLD POOL NO D30547		12/01/2019	Paydown		191	191	187	189	0	2	0	2	0	191	0	0	0	5	02/01/2023
313968-TF-6	FHLMC GOLD POOL NO D30550		02/01/2019	Paydown		279	279	273	276	0	4	0	4	0	279	0	0	0	3	02/01/2023
31397J-ME-1	FREDDIE MAC CMO FLOATER		11/25/2019	Paydown		3,429,051	3,429,051	3,429,051	3,429,051	0	0	0	0	0	3,429,051	0	0	0	44,594	12/25/2036
31397U-3N-7	FANNIE MAE CMBS 3.764% 04/25/21		12/01/2019	Paydown		216,814	215,911	236,339	225,714	0	(9,803)	0	(9,803)	0	215,911	0	0	0	3,699	04/25/2021
31398E-2G-8	FREDDIE MAC CMBS 5.105% 05/25/19		04/01/2019	Paydown		23,087,000	23,087,000	24,315,494	23,059,525	0	27,475	0	27,475	0	23,087,000	0	0	0	242,572	05/25/2019
31398G-GH-6	FANNIE MAE CMBS 4.001% 01/25/19		01/01/2019	Paydown		2,679,492	2,679,492	2,692,889	2,672,543	0	6,948	0	6,948	0	2,679,492	0	0	0	8,934	01/25/2019
31398J-ZS-5	FHLMC MULTIFAMILY STRUCTURED P CMBS		08/01/2019	Paydown		3,000,000	3,000,000	2,989,805	2,991,315	0	8,685	0	8,685	0	3,000,000	0	0	0	61,489	08/25/2019
31398J-ZT-3	FHLMC MULTIFAMILY STRUCTURED P CMBS SERI		08/25/2019	Maturity		23,121,000	23,121,000	23,351,307	23,063,771	0	57,229	0	57,229	0	23,121,000	0	0	0	653,708	08/25/2019
31398Q-HB-6	FREDDIE MAC CMBS 4.224% 03/25/20		12/01/2019	Paydown		1,736,415	1,736,415	1,803,159	1,740,973	0	(4,557)	0	(4,557)	0	1,736,415	0	0	0	62,812	03/25/2020
31398W-D4-3	FHLMC MULTIFAMILY STRUCTURED P CMBS		11/01/2019	Paydown		21,610,000	21,610,000	22,039,868	21,634,840	0	(24,840)	0	(24,840)	0	21,610,000	0	0	0	890,026	11/25/2019
31400W-MC-1	FNMA POOL NO 699755 5.500% 04/01/33		12/01/2019	Paydown		7,182	7,182	7,117	7,125	0	57	0	57	0	7,182	0	0	0	216	04/01/2033
31401K-3E-3	FNMA POOL NO 710997 - ARM 30YR		12/01/2019	Paydown		39,216	39,216	42,042	41,698	0	(2,482)	0	(2,482)	0	39,216	0	0	0	744	07/01/2033
31401N-4U-0	FNMA POOL NO 713735 5.000% 09/01/33		12/01/2019	Paydown		1,508	1,508	1,648	1,634	0	(125)	0	(125)	0	1,508	0	0	0	45	09/01/2033
31402C-PL-0	FNMA POOL NO 725027 5.000% 11/01/33		12/01/2019	Paydown		43,860	43,860	46,608	46,226	0	(2,366)	0	(2,366)	0	43,860	0	0	0	1,210	11/01/2033
31402D-DB-3	FNMA POOL NO 725598 5.500% 07/01/34		12/01/2019	Paydown		262,434	262,434	282,404	279,991	0	(17,557)	0	(17,557)	0	262,434	0	0	0	7,817	07/01/2034
31402D-KK-5	FNMA POOL NO 725798 4.366% 06/01/34		12/01/2019	Paydown		22,597	22,597	23,893	23,770	0	(1,174)	0	(1,174)	0	22,597	0	0	0	523	06/01/2034
31402Q-2V-2	FNMA POOL NO 735288 5.000% 03/01/35		12/01/2019	Paydown		330,418	330,418	347,073	345,196	0	(14,778)	0	(14,778)	0	330,418	0	0	0	9,081	03/01/2035
31402Q-6T-3	FNMA POOL NO 735382 5.000% 04/01/35		12/01/2019	Paydown		525,775	525,775	564,511	560,204	0	(34,429)	0	(34,429)	0	525,775	0	0	0	13,687	04/01/2035
31402Q-6U-0	FNMA POOL NO 735383 5.000% 04/01/35		12/01/2019	Paydown		889,298	889,298	918,791	914,868	0	(25,570)	0	(25,570)	0	889,298	0	0	0	24,542	04/01/2035
31402Q-WA-5	FNMA POOL NO 735141 5.500% 01/01/35		12/01/2019	Paydown		26,670	26,670	28,183	28,011	0	(1,341)	0	(1,341)	0	26,670	0	0	0	793	01/01/2035
31402Q-Y3-9	FNMA POOL NO 735230 5.500% 02/01/35		12/01/2019	Paydown		363,286	363,286	373,753	373,219	0	(9,933)	0	(9,933)	0	363,286	0	0	0	10,880	02/01/2035
31402Q-YV-7	FNMA POOL NO 735224 5.500% 02/01/35		12/01/2019	Paydown		310,756	310,756	334,379	331,790	0	(21,034)	0	(21,034)	0	310,756	0	0	0	9,550	02/01/2035
31402R-AB-5	FNMA POOL NO 735402 5.000% 04/01/35		12/01/2019	Paydown		696,621	696,621	712,694	710,649	0	(14,029)	0	(14,029)	0	696,621	0	0	0	18,956	04/01/2035
31402R-BE-8	FNMA POOL NO 735437 4.395% 09/01/34		12/01/2019	Paydown		47,295	47,295	50,703	50,389	0	(3,094)	0	(3,094)	0	47,295	0	0	0	831	09/01/2034
31402R-F8-7	FNMA POOL NO 735591 5.000% 06/01/35		12/01/2019	Paydown		4,412,156	4,412,156	4,555,425	4,538,928	0	(126,772)	0	(126,772)	0	4,412,156	0	0	0	121,322	06/01/2035
31402R-FU-8	FNMA POOL NO 735579 5.000% 06/01/35		12/01/2019	Paydown		181,462	181,462	187,110	186,442	0	(4,980)	0	(4,980)	0	181,462	0	0	0	4,630	06/01/2035
31402R-FV-6	FNMA POOL NO 735580 5.000% 06/01/35		12/01/2019	Paydown		791,042	791,042	813,630	810,837	0	(19,795)	0	(19,795)	0	791,042	0	0	0	22,205	06/01/2035
31402R-JL-4	FNMA POOL NO 735667 5.000% 07/01/35		12/01/2019	Paydown		3,027,428	3,027,428	3,094,731	3,086,246	0	(58,819)	0	(58,819)	0	3,027,428	0	0	0	83,956	07/01/2035
31402R-JN-0	FNMA POOL NO 735669 5.000% 04/01/35		12/01/2019	Paydown		30,806	30,806	31,855	31,725	0	(919)	0	(919)	0	30,806	0	0	0	842	04/01/2035

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31402R-JV-2	FNMA POOL NO 735676 5.000% 07/01/35		12/11/2019	Citigroup Capital Markets Inc		135,851	123,221	132,732	131,742	0	(74)	0	(74)	0	131,667	0	4,183	4,183	6,349	07/01/2035
31402R-JV-2	FNMA POOL NO 735676 5.000% 07/01/35		12/01/2019	Paydown		4,160,720	4,160,720	4,307,020	4,290,843	0	(130,123)	0	(130,123)	0	4,160,720	0	0	0	113,955	07/01/2035
31402R-RN-1	FNMA POOL NO 735893 5.000% 10/01/35		12/01/2019	Paydown		135,746	135,746	142,746	142,027	0	(6,280)	0	(6,280)	0	135,746	0	0	0	3,853	10/01/2035
31402R-SN-0	FNMA POOL NO 735925 5.000% 10/01/35		12/01/2019	Paydown		174,963	174,963	179,201	178,709	0	(3,746)	0	(3,746)	0	174,963	0	0	0	5,036	10/01/2035
31402R-UN-7	FNMA POOL NO 735989 5.500% 02/01/35		12/01/2019	Paydown		183,170	183,170	197,232	195,745	0	(12,574)	0	(12,574)	0	183,170	0	0	0	5,331	02/01/2035
31402T-BX-2	FNMA POOL NO 737254-30YR 6.623		12/01/2019	Paydown		43,638	43,638	46,247	45,922	0	(2,284)	0	(2,284)	0	43,638	0	0	0	981	09/01/2033
31403C-3V-1	FNMA POOL NO 745212 3.769% 01/01/36		12/01/2019	Paydown		13,363	13,363	14,319	14,236	0	(873)	0	(873)	0	13,363	0	0	0	421	01/01/2036
31403C-6L-0	FNMA POOL NO 745275 5.000% 02/01/36		12/11/2019	Citigroup Capital Markets Inc		137,501	124,718	135,553	134,531	0	(57)	0	(57)	0	134,474	0	3,027	3,027	6,426	02/01/2036
31403C-6L-0	FNMA POOL NO 745275 5.000% 02/01/36		12/01/2019	Paydown		461,047	461,047	481,311	479,280	0	(18,233)	0	(18,233)	0	461,047	0	0	0	13,227	02/01/2036
31403C-ZM-6	FNMA POOL NO 745148 5.000% 01/01/36		12/01/2019	Paydown		246,900	246,900	253,663	252,947	0	(6,047)	0	(6,047)	0	246,900	0	0	0	7,163	01/01/2036
31403D-BD-0	FNMA POOL NO 745336 5.000% 03/01/36		12/01/2019	Paydown		544,485	544,485	565,796	563,687	0	(19,202)	0	(19,202)	0	544,485	0	0	0	15,134	03/01/2036
31403D-BW-8	FNMA POOL NO 745353 5.500% 03/01/36		12/01/2019	Paydown		141,758	141,758	137,859	138,206	0	3,552	0	3,552	0	141,758	0	0	0	4,187	03/01/2036
31403D-BY-4	FNMA POOL NO 745355 5.000% 03/01/36		12/01/2019	Paydown		1,105,745	1,105,745	1,131,721	1,128,787	0	(23,043)	0	(23,043)	0	1,105,745	0	0	0	32,033	03/01/2036
31403D-C7-2	FNMA POOL NO 745394 4.500% 11/01/20		12/01/2019	Paydown		81,499	81,499	87,693	83,312	0	(1,812)	0	(1,812)	0	81,499	0	0	0	1,543	11/01/2020
31403D-DR-7	FNMA POOL NO 745412 5.500% 12/01/35		12/01/2019	Paydown		323,354	323,354	350,081	347,334	0	(23,980)	0	(23,980)	0	323,354	0	0	0	10,241	12/01/2035
31403D-DX-4	FNMA POOL NO 745418 5.500% 04/01/36		12/01/2019	Paydown		1,022,027	1,022,027	1,064,404	1,060,359	0	(38,332)	0	(38,332)	0	1,022,027	0	0	0	30,268	04/01/2036
31403D-GY-9	FNMA POOL NO 745515 5.000% 05/01/36		12/01/2019	Paydown		11,415	11,415	11,808	11,768	0	(353)	0	(353)	0	11,415	0	0	0	321	05/01/2036
31403D-J7-5	FNMA POOL NO 745586 5.500% 06/01/36		12/01/2019	Paydown		519,001	519,001	500,188	501,622	0	17,380	0	17,380	0	519,001	0	0	0	16,358	06/01/2036
31403D-QG-7	FNMA POOL NO 745755 5.000% 12/01/35		12/01/2019	Paydown		158,912	158,912	159,831	159,685	0	(773)	0	(773)	0	158,912	0	0	0	4,337	12/01/2035
31403D-VZ-9	FNMA POOL NO 745932 6.500% 11/01/36		12/01/2019	Paydown		55,400	55,400	56,569	56,458	0	(1,058)	0	(1,058)	0	55,400	0	0	0	1,882	11/01/2036
31403D-WU-9	FNMA POOL NO 745959 5.500% 11/01/36		12/01/2019	Paydown		25,026	25,026	25,831	25,760	0	(734)	0	(734)	0	25,026	0	0	0	759	11/01/2036
31403G-JK-9	FNMA POOL NO 748266 5.000% 10/01/33		12/01/2019	Paydown		2,045	2,045	1,996	2,003	0	42	0	42	0	2,045	0	0	0	57	10/01/2033
31403Q-A9-1	FNMA POOL NO 754332 5.000% 12/01/33		12/01/2019	Paydown		2,418	2,418	2,359	2,367	0	51	0	51	0	2,418	0	0	0	85	12/01/2033
31403X-6D-2	FNMA POOL NO 761468 4.500% 05/01/19		04/01/2019	Paydown		7,605	7,605	8,183	7,641	0	(36)	0	(36)	0	7,605	0	0	0	69	05/01/2019
31403X-6D-2	FNMA POOL NO 761468 4.500% 05/01/19		05/01/2019	Maturity		862	862	928	866	0	(4)	0	(4)	0	862	0	0	0	16	05/01/2019
31403X-WF-8	FNMA POOL NO 761246 5.000% 01/01/19		01/01/2019	Maturity		49	49	53	49	0	0	0	0	0	49	0	0	0	0	01/01/2019
31404K-KS-0	FNMA POOL NO 770805 5.000% 04/01/34		12/01/2019	Paydown		193,762	193,762	186,042	186,901	0	6,861	0	6,861	0	193,762	0	0	0	3,596	04/01/2034
31404K-ML-3	FNMA POOL NO 770863 5.000% 04/01/34		12/01/2019	Paydown		464,607	464,607	445,768	447,940	0	16,667	0	16,667	0	464,607	0	0	0	12,387	04/01/2034
31404N-FL-5	FNMA POOL NO 773371 5.000% 04/01/34		12/01/2019	Paydown		136,351	136,351	130,823	131,405	0	4,946	0	4,946	0	136,351	0	0	0	4,933	04/01/2034
31404N-FV-3	FNMA POOL NO 773380 5.000% 05/01/34		12/01/2019	Paydown		270,244	270,244	259,477	260,838	0	9,406	0	9,406	0	270,244	0	0	0	7,474	05/01/2034
31404N-MW-3	FNMA POOL NO 773573 5.000% 05/01/34		12/01/2019	Paydown		200,397	200,397	192,412	193,341	0	7,056	0	7,056	0	200,397	0	0	0	6,209	05/01/2034
31404Q-R3-5	FNMA POOL NO 775506 5.000% 05/01/34		12/01/2019	Paydown		475,797	475,797	456,839	459,146	0	16,651	0	16,651	0	475,797	0	0	0	9,678	05/01/2034
31404Q-SC-4	FNMA POOL NO 775515 - 30YR 5.000		12/01/2019	Paydown		5,923	5,923	6,428	6,360	0	(436)	0	(436)	0	5,923	0	0	0	162	05/01/2034
31404Q-UB-3	FNMA POOL NO 775578 5.500% 05/01/19		04/01/2019	Paydown		12,346	12,346	13,460	12,409	0	(64)	0	(64)	0	12,346	0	0	0	121	05/01/2019
31404Q-UB-3	FNMA POOL NO 775578 5.500% 05/01/19		05/01/2019	Maturity		1,364	1,364	1,488	1,371	0	(7)	0	(7)	0	1,364	0	0	0	31	05/01/2019
31404Q-VG-1	FNMA POOL NO 775615 5.000% 05/01/34		12/01/2019	Paydown		784,888	784,888	753,064	757,293	0	27,595	0	27,595	0	784,888	0	0	0	19,435	05/01/2034
31404Q-Y3-7	FNMA POOL NO 775730 5.000% 05/01/34		12/01/2019	Paydown		285,524	285,524	274,148	275,611	0	9,913	0	9,913	0	285,524	0	0	0	9,580	05/01/2034
31404R-4C-8	FNMA POOL NO 776719 5.000% 05/01/34		12/01/2019	Paydown		400,430	400,430	384,194	386,185	0	14,244	0	14,244	0	400,430	0	0	0	10,960	05/01/2034
31404R-4U-8	FNMA POOL NO 776735 5.000% 05/01/34		12/01/2019	Paydown		144,781	144,781	138,910	139,499	0	5,282	0	5,282	0	144,781	0	0	0	3,841	05/01/2034
31404R-RC-3	FNMA POOL NO 776383 4.628% 06/01/34		12/01/2019	Paydown		200,865	200,865	215,416	213,713	0	(12,848)	0	(12,848)	0	200,865	0	0	0	3,390	06/01/2034
31404S-FH-3	FNMA POOL NO 776968 5.000% 04/01/34		12/01/2019	Paydown		168,053	168,053	161,239	161,980	0	6,073	0	6,073	0	168,053	0	0	0	5,719	04/01/2034
31404U-4J-6	FNMA POOL NO 779425 5.500% 06/01/34		12/01/2019	Paydown		298,942	298,942	295,765	296,054	0	2,887	0	2,887	0	298,942	0	0	0	8,541	06/01/2034
31404U-4L-1	FNMA POOL NO 779427 5.500% 06/01/34		12/01/2019	Paydown		412,379	412,379	407,997	408,400	0	3,979	0	3,979	0	412,379	0	0	0	14,732	06/01/2034
31404U-4T-4	FNMA POOL NO 779434 5.000% 06/01/34		12/01/2019	Paydown		985,218	985,218	945,039	950,358	0	34,859	0	34,859	0	985,218	0	0	0	24,968	06/01/2034
31404U-4U-1	FNMA POOL NO 779435 5.500% 06/01/34		12/01/2019	Paydown		490,106	490,106	484,898	485,341	0	4,764	0	4,764	0	490,106	0	0	0	16,411	06/01/2034
31404U-KC-3	FNMA POOL NO 778891 5.000% 06/01/34		12/01/2019	Paydown		343,444	343,444	329,519	331,358	0	12,086	0	12,086	0	343,444	0	0	0	8,006	06/01/2034
31404U-UQ-1	FNMA POOL NO 779191 5.500% 06/01/34		12/01/2019	Paydown		506,796	506,796	501,332	501,846	0	4,950	0	4,950	0	506,796	0	0	0	17,175	06/01/2034
31404U-YU-8	FNMA POOL NO 779323 4.395% 06/01/34		12/01/2019	Paydown		97,613	97,613	104,027	103,204	0	(5,591)	0	(5,591)	0	97,613	0	0	0	2,869	06/01/2034
31404V-XV-5	FNMA POOL NO 780192 - 30YR 3.856		12/01/2019	Paydown		109,859	109,859	117,854	116,945	0	(7,085)	0	(7,085)	0	109,859	0	0	0	2,962	05/01/2034
31404W-R3-2	FNMA POOL NO 780906 5.000% 05/01/34		12/01/2019	Paydown		535,530	535,530	513,816	516,540	0	18,990	0	18,990	0	535,530	0	0	0	15,949	05/01/2034
31404W-RE-8	FNMA POOL NO 780885 5.000% 05/01/34		12/01/2019	Paydown		179,150	179,150	171,886	172,663	0	6,486	0	6,486	0	179,150	0	0	0	5,127	05/01/2034
31404W-RK-4	FNMA POOL NO 780890 5.000% 05/01/34		12/01/2019	Paydown		305,364	305,364	293,221	294,996	0	10,368	0	10,368	0	305,364	0	0	0	8,262	05/01/2034
31405C-4T-3	FNMA POOL NO 785734 4.500% 11/01/19		10/01/2019	Paydown		11,317	11,317	12,177	11,449	0	(132)	0	(132)	0	11,317	0	0	0	235	11/01/2019
31405C-4T-3	FNMA POOL NO 785734 4.500% 11/01/19		11/01/2019	Maturity		953	953	1,025	964	0	(11)	0	(11)	0	953	0	0	0	39	11/01/2019
31405D-3D-7	FNMA POOL NO 786596 5.500% 08/01/19		07/01/2019	Paydown		56,284	56,284	61,364	56,795	0	(511)	0	(511)	0	56,284	0	0	0	872	08/01/2019
31405D-AS-6	FNMA POOL NO 785817 5.000% 01/01/20		12/01/2019	Paydown		167,843	167,843	181,903	170,275	0	(2,431)	0	(2,431)	0	167,843	0	0	0	4,192	01/01/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31405J-DC-5	FNMA POOL NO 790399 5.500% 09/01/19		08/01/2019	Paydown		54,462	54,462	59,379	55,029	0	(567)	0	(567)	0	54,462	0	0	0	947	09/01/2019
31405J-H2-3	FNMA POOL NO 790549 5.500% 09/01/19		08/01/2019	Paydown		19,826	19,826	21,616	20,051	0	(226)	0	(226)	0	19,826	0	0	0	347	09/01/2019
31405N-RY-3	FNMA POOL NO 794403 3.878% 09/01/34		12/01/2019	Paydown		154,335	154,335	165,069	163,978	0	(9,643)	0	(9,643)	0	154,335	0	0	0	2,250	09/01/2034
31405U-07-7	FNMA POOL NO 799778 5.500% 11/01/34		12/01/2019	Paydown		3,667	3,667	4,031	3,994	0	(326)	0	(326)	0	3,667	0	0	0	110	11/01/2034
31406B-JY-7	FNMA POOL NO 804979 5.500% 12/01/34		12/01/2019	Paydown		25,297	25,297	27,802	27,440	0	(2,143)	0	(2,143)	0	25,297	0	0	0	742	12/01/2034
31406E-KN-3	FNMA POOL NO 807701 4.500% 12/01/19		11/01/2019	Paydown		32,423	32,423	34,887	32,853	0	(430)	0	(430)	0	32,423	0	0	0	604	12/01/2019
31406E-KN-3	FNMA POOL NO 807701 4.500% 12/01/19		12/01/2019	Maturity		745	745	801	755	0	(10)	0	(10)	0	745	0	0	0	33	12/01/2019
31406G-2N-8	FNMA POOL NO 809981 4.637% 03/01/35		12/01/2019	Paydown		61,408	61,408	65,575	65,140	0	(3,732)	0	(3,732)	0	61,408	0	0	0	1,096	03/01/2035
31406G-5Z-8	FNMA POOL NO 810064 5.000% 03/01/35		12/01/2019	Paydown		22,538	22,538	24,450	24,207	0	(1,669)	0	(1,669)	0	22,538	0	0	0	657	03/01/2035
31406G-BC-2	FNMA POOL NO 809235 5.500% 01/01/20		12/01/2019	Paydown		45,116	45,116	49,192	45,813	0	(698)	0	(698)	0	45,116	0	0	0	1,031	01/01/2020
31406G-HH-5	FNMA POOL NO 809432 5.500% 02/01/20		12/01/2019	Paydown		37,780	37,780	41,194	38,425	0	(645)	0	(645)	0	37,780	0	0	0	1,124	02/01/2020
31406G-ZR-3	FNMA POOL NO 809952 5.500% 02/01/35		12/01/2019	Paydown		29,095	29,095	31,870	31,558	0	(2,463)	0	(2,463)	0	29,095	0	0	0	872	02/01/2035
31406J-TD-5	FNMA POOL NO 811548 5.500% 03/01/21		12/01/2019	Paydown		85,650	85,650	93,344	88,156	0	(2,506)	0	(2,506)	0	85,650	0	0	0	2,652	03/01/2021
31406S-3U-5	FNMA POOL NO 819011 4.686% 05/01/35		12/01/2019	Paydown		277,543	277,543	296,847	294,623	0	(17,080)	0	(17,080)	0	277,543	0	0	0	4,958	05/01/2035
31407F-AY-6	FNMA POOL NO 829023 5.000% 07/01/20		12/01/2019	Paydown		249,735	249,735	271,051	255,147	0	(5,412)	0	(5,412)	0	249,735	0	0	0	6,145	07/01/2020
31407F-ED-8	FNMA POOL NO 829132 5.500% 10/01/35		12/01/2019	Paydown		398,167	398,167	389,831	390,497	0	7,670	0	7,670	0	398,167	0	0	0	12,847	10/01/2035
31407H-ZH-2	FNMA POOL NO 831544 6.000% 06/01/36		12/01/2019	Paydown		179,288	179,288	177,978	178,027	0	1,261	0	1,261	0	179,288	0	0	0	5,022	06/01/2036
31407M-4F-9	FNMA POOL NO 835222 4.500% 08/01/20		12/01/2019	Paydown		69,646	69,646	75,071	71,089	0	(1,443)	0	(1,443)	0	69,646	0	0	0	1,603	08/01/2020
31407M-4J-1	FNMA POOL NO 835225 5.000% 08/01/20		12/01/2019	Paydown		47,741	47,741	51,816	48,767	0	(1,026)	0	(1,026)	0	47,741	0	0	0	1,213	08/01/2020
31407N-QM-8	FNMA POOL NO 835760 4.500% 09/01/35		12/01/2019	Paydown		65,671	65,671	70,590	70,183	0	(4,511)	0	(4,511)	0	65,671	0	0	0	1,588	09/01/2035
31407Q-DG-8	FNMA POOL NO 837203 5.500% 03/01/21		12/01/2019	Paydown		81,020	81,020	88,297	83,442	0	(2,422)	0	(2,422)	0	81,020	0	0	0	2,409	03/01/2021
31407X-FF-3	FNMA POOL NO 843566 5.500% 11/01/35		12/01/2019	Paydown		94,589	94,589	92,609	92,750	0	1,839	0	1,839	0	94,589	0	0	0	1,157	11/01/2035
31407X-VL-2	FNMA POOL NO 844019 5.500% 11/01/35		12/01/2019	Paydown		614,513	614,513	601,598	602,732	0	11,781	0	11,781	0	614,513	0	0	0	12,877	11/01/2035
31407X-X4-8	FNMA POOL NO 844181 5.500% 11/01/35		12/01/2019	Paydown		5,653	5,653	6,365	6,324	0	(671)	0	(671)	0	5,653	0	0	0	70	11/01/2035
31407X-Y4-7	FNMA POOL NO 844131 5.500% 11/01/35		12/01/2019	Paydown		473,709	473,709	463,791	464,622	0	9,087	0	9,087	0	473,709	0	0	0	18,709	11/01/2035
31407Y-6W-4	FNMA POOL NO 845185 5.500% 11/01/35		12/01/2019	Paydown		1,233,853	1,233,853	1,208,116	1,210,135	0	23,718	0	23,718	0	1,233,853	0	0	0	37,074	11/01/2035
31407Y-MR-7	FNMA POOL NO 844668 5.500% 12/01/35		12/01/2019	Paydown		200,923	200,923	196,685	197,014	0	3,908	0	3,908	0	200,923	0	0	0	9,341	12/01/2035
31408A-J2-7	FNMA POOL NO 845481 5.500% 06/01/21		12/01/2019	Paydown		107,351	107,351	116,994	110,660	0	(3,309)	0	(3,309)	0	107,351	0	0	0	2,935	06/01/2021
31408B-3M-8	FNMA POOL NO 846904 5.500% 12/01/20		12/01/2019	Paydown		39,568	39,568	43,143	40,557	0	(989)	0	(989)	0	39,568	0	0	0	1,128	12/01/2020
31409A-N7-0	FNMA POOL NO 865414 5.500% 01/01/36		12/01/2019	Paydown		22,352	22,352	24,462	24,183	0	(1,832)	0	(1,832)	0	22,352	0	0	0	644	01/01/2036
31409B-BV-8	FNMA POOL NO 865952 5.500% 03/01/36		12/01/2019	Paydown		29,069	29,069	28,742	28,761	0	308	0	308	0	29,069	0	0	0	1,122	03/01/2036
31409B-CX-3	FNMA POOL NO 865986 6.000% 03/01/36		12/01/2019	Paydown		60,527	60,527	60,991	60,928	0	(400)	0	(400)	0	60,527	0	0	0	2,022	03/01/2036
31409G-JW-7	FNMA POOL NO 870677 5.500% 12/01/21		12/01/2019	Paydown		76,732	76,732	83,625	79,636	0	(2,904)	0	(2,904)	0	76,732	0	0	0	2,148	12/01/2021
31409J-BF-6	FNMA POOL NO 872238 5.500% 04/01/36		12/01/2019	Paydown		7,806	7,806	8,543	8,473	0	(666)	0	(666)	0	7,806	0	0	0	234	04/01/2036
31409J-R7-7	FNMA POOL NO 872710 6.000% 06/01/36		12/01/2019	Paydown		57,797	57,797	57,106	57,151	0	645	0	645	0	57,797	0	0	0	1,877	06/01/2036
31409T-U2-2	FNMA POOL NO 878201 6.000% 09/01/36		12/01/2019	Paydown		48,741	48,741	50,706	50,533	0	(1,791)	0	(1,791)	0	48,741	0	0	0	1,525	09/01/2036
31409U-UU-7	FNMA POOL NO 879095 5.500% 05/01/21		12/01/2019	Paydown		98,326	98,326	107,159	101,512	0	(3,186)	0	(3,186)	0	98,326	0	0	0	3,203	05/01/2021
31409V-GB-3	FNMA POOL NO 879594 5.500% 03/01/21		12/01/2019	Paydown		42,251	42,251	46,047	43,495	0	(1,243)	0	(1,243)	0	42,251	0	0	0	1,169	03/01/2021
31409V-R3-9	FNMA POOL NO 879906 4.285% 10/01/33		12/01/2019	Paydown		54,492	54,492	54,134	54,160	0	332	0	332	0	54,492	0	0	0	1,265	10/01/2033
31409W-XW-6	FNMA POOL NO 880993 6.000% 01/01/22		12/01/2019	Paydown		75,406	75,406	81,140	77,824	0	(2,418)	0	(2,418)	0	75,406	0	0	0	2,592	01/01/2022
3140FM-DF-0	FNMA POOL NO BE1901 3.000% 12/01/46		12/01/2019	Paydown		878,536	878,536	880,801	880,689	0	(2,153)	0	(2,153)	0	878,536	0	0	0	15,596	12/01/2046
31410B-B4-5	FNMA POOL NO 883959 6.000% 06/01/21		12/01/2019	Paydown		15,401	15,401	16,572	15,845	0	(444)	0	(444)	0	15,401	0	0	0	700	06/01/2021
31410B-C5-1	FNMA POOL NO 883992 6.000% 04/01/36		12/01/2019	Paydown		12,929	12,929	12,927	12,925	0	5	0	5	0	12,929	0	0	0	409	04/01/2036
31410B-C6-9	FNMA POOL NO 883993 6.500% 04/01/36		12/01/2019	Paydown		74,801	74,801	76,408	76,260	0	(1,458)	0	(1,458)	0	74,801	0	0	0	2,028	04/01/2036
31410C-SC-7	FNMA POOL NO 885315 6.000% 06/01/36		12/01/2019	Paydown		23,618	23,618	23,441	23,449	0	169	0	169	0	23,618	0	0	0	779	06/01/2036
31410F-5M-3	FNMA POOL NO 888352 5.500% 05/01/37		12/01/2019	Paydown		23,711	23,711	26,653	26,498	0	(2,787)	0	(2,787)	0	23,711	0	0	0	711	05/01/2037
31410F-VW-2	FNMA POOL NO 888129 5.500% 02/01/37		12/01/2019	Paydown		50,732	50,732	51,283	51,241	0	(510)	0	(510)	0	50,732	0	0	0	1,617	02/01/2037
31410F-VX-0	FNMA POOL NO 888130 5.000% 10/01/34		12/01/2019	Paydown		81,686	81,686	83,244	83,041	0	(1,354)	0	(1,354)	0	81,686	0	0	0	2,274	10/01/2034
31410G-ML-4	FNMA POOL NO 888763 4.144% 10/01/37		12/01/2019	Paydown		294,723	294,723	315,617	314,192	0	(19,469)	0	(19,469)	0	294,723	0	0	0	7,932	10/01/2037
31410G-YE-7	FNMA POOL NO 889109 5.000% 01/01/23		12/01/2019	Paydown		124,060	124,060	130,884	127,574	0	(3,513)	0	(3,513)	0	124,060	0	0	0	3,181	01/01/2023
31410K-JY-1	FNMA POOL NO 889579 6.000% 05/01/38		12/11/2019	BONY Capital Markets		481,461	421,872	459,665	457,325	0	333	0	333	0	457,657	0	23,804	23,804	26,086	05/01/2038
31410K-JY-1	FNMA POOL NO 889579 6.000% 05/01/38		12/01/2019	Paydown		637,694	637,694	645,680	645,047	0	(7,353)	0	(7,353)	0	637,694	0	0	0	20,414	05/01/2038
31410K-NW-0	FNMA POOL NO 889705 5.500% 06/01/38		12/01/2019	Paydown		684,460	684,460	669,808	670,543	0	13,917	0	13,917	0	684,460	0	0	0	20,506	06/01/2038
31410K-NY-6	FNMA POOL NO 889707 6.000% 12/01/35		12/01/2019	Paydown		270,900	270,900	272,381	272,147	0	(1,247)	0	(1,247)	0	270,900	0	0	0	9,139	12/01/2035
31410P-RR-6	FNMA POOL NO 893396 6.000% 08/01/36		12/01/2019	Paydown		3,028	3,028	3,352	3,331	0	(304)	0	(304)	0	3,028	0	0	0	99	08/01/2036
31410T-EA-9	FNMA POOL NO 896629 5.500% 10/01/21		12/01/2019	Paydown		45,879	45,879	50,000	47,587	0	(1,708)	0	(1,708)	0	45,879	0	0	0	1,403	10/01/2021
31410T-ME-2	FNMA POOL NO 896857 5.500% 03/01/22		12/01/2019	Paydown		58,315	58,315	63,517	60,733	0	(2,417)	0	(2,417)	0	58,315	0	0	0	1,676	03/01/2022
31410T-ZM-0	FNMA POOL NO 897248 6.000% 11/01/36		12/01/2019	Paydown		44,541	44,541	46,406	46,239	0	(1,697)	0	(1,697)	0	44,541	0	0	0	1,698	11/01/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31410U-NH-1	FNMA POOL NO 897792 6.000% 09/01/36		12/01/2019	Paydown		29,962	29,962	29,728	29,735	0	227	0	227	0	29,962	0	0	0	1,148	09/01/2036
31410Y-VJ-0	FNMA POOL NO 901617 6.000% 11/01/21		12/01/2019	Paydown		22,689	22,689	24,414	23,383	0	(694)	0	(694)	0	22,689	0	0	0	654	11/01/2021
31411D-B8-1	FNMA POOL NO 904663 6.000% 11/01/21		12/01/2019	Paydown		35,439	35,439	38,134	36,493	0	(1,053)	0	(1,053)	0	35,439	0	0	0	1,154	11/01/2021
31411G-TG-7	FNMA POOL NO 907851 5.500% 02/01/22		12/01/2019	Paydown		9,299	9,299	10,128	9,690	0	(391)	0	(391)	0	9,299	0	0	0	280	02/01/2022
31411J-WF-9	FNMA POOL NO 909746 5.500% 02/01/37		12/01/2019	Paydown		28,099	28,099	30,750	30,546	0	(2,447)	0	(2,447)	0	28,099	0	0	0	847	02/01/2037
31411S-7M-2	FNMA POOL NO 914500 6.000% 03/01/37		12/01/2019	Paydown		216,412	216,412	225,136	224,155	0	(7,743)	0	(7,743)	0	216,412	0	0	0	7,382	03/01/2037
31411Y-Z3-0	FNMA POOL NO 918862 6.000% 04/01/37		12/01/2019	Paydown		84,346	84,346	83,108	83,171	0	1,175	0	1,175	0	84,346	0	0	0	3,530	04/01/2037
31412N-SL-1	FNMA POOL NO 930323 6.000% 12/01/38		12/01/2019	Paydown		1,819	1,819	2,002	1,995	0	(176)	0	(176)	0	1,819	0	0	0	56	12/01/2038
31412P-GM-7	FNMA POOL NO 930904 4.500% 04/01/24		12/01/2019	Paydown		158,262	158,262	169,748	165,187	0	(6,925)	0	(6,925)	0	158,262	0	0	0	3,816	04/01/2024
31412Q-5M-7	FNMA POOL NO 932452 4.000% 02/01/25		12/01/2019	Paydown		173,616	173,616	184,399	179,969	0	(6,353)	0	(6,353)	0	173,616	0	0	0	3,751	02/01/2025
31412Q-XB-0	FNMA POOL NO 932274 4.500% 12/01/39		12/01/2019	Paydown		111,550	111,550	114,286	114,035	0	(2,485)	0	(2,485)	0	111,550	0	0	0	3,027	12/01/2039
31412S-BG-9	FNMA POOL NO 933039 6.000% 10/01/37		12/01/2019	Paydown		8,669	8,669	9,919	9,858	0	(1,189)	0	(1,189)	0	8,669	0	0	0	506	10/01/2037
31412T-MH-3	FNMA POOL NO 934260 6.000% 06/01/38		12/01/2019	Paydown		17,297	17,297	18,021	17,960	0	(663)	0	(663)	0	17,297	0	0	0	592	06/01/2038
31412T-TW-3	FNMA POOL NO 934465 5.000% 09/01/23		12/01/2019	Paydown		26,864	26,864	26,045	26,303	0	561	0	561	0	26,864	0	0	0	625	09/01/2023
31412V-JX-7	FNMA POOL NO 935978 4.000% 05/01/25		12/01/2019	Paydown		612,852	612,852	650,916	637,337	0	(24,485)	0	(24,485)	0	612,852	0	0	0	11,263	05/01/2025
31412X-4T-8	FNMA POOL NO 938334 6.000% 07/01/22		12/01/2019	Paydown		190,255	190,255	204,607	197,257	0	(7,002)	0	(7,002)	0	190,255	0	0	0	6,041	07/01/2022
31412Y-AK-8	FNMA POOL NO 938410 6.000% 07/01/22		12/01/2019	Paydown		70,343	70,343	75,650	73,041	0	(2,698)	0	(2,698)	0	70,343	0	0	0	2,019	07/01/2022
31412Y-B3-5	FNMA POOL NO 938458 6.000% 07/01/22		12/01/2019	Paydown		154,481	154,481	166,134	160,408	0	(5,927)	0	(5,927)	0	154,481	0	0	0	5,176	07/01/2022
31413A-JU-8	FNMA POOL NO 939575 5.500% 07/01/22		12/01/2019	Paydown		28,377	28,377	30,908	29,579	0	(1,202)	0	(1,202)	0	28,377	0	0	0	788	07/01/2022
31413D-5W-3	FNMA POOL NO 942861 6.000% 08/01/37		12/01/2019	Paydown		12,689	12,689	14,065	13,973	0	(1,284)	0	(1,284)	0	12,689	0	0	0	417	08/01/2037
31413D-BQ-9	FNMA POOL NO 942047 6.000% 07/01/22		12/01/2019	Paydown		168,017	168,017	180,692	174,296	0	(6,279)	0	(6,279)	0	168,017	0	0	0	4,817	07/01/2022
31413D-D2-0	FNMA POOL NO 942121 6.000% 07/01/22		12/01/2019	Paydown		138,544	138,544	148,995	143,637	0	(5,094)	0	(5,094)	0	138,544	0	0	0	3,745	07/01/2022
31413D-QW-0	FNMA POOL NO 942469 6.000% 07/01/37		12/01/2019	Paydown		20,187	20,187	22,377	22,254	0	(2,067)	0	(2,067)	0	20,187	0	0	0	656	07/01/2037
31413J-ZJ-6	FNMA POOL NO 947245 6.000% 10/01/37		12/01/2019	Paydown		59,147	59,147	65,564	65,280	0	(6,133)	0	(6,133)	0	59,147	0	0	0	643	10/01/2037
31413M-HH-3	FNMA POOL NO 949432 4.500% 05/01/23		12/01/2019	Paydown		195,756	195,756	210,285	203,123	0	(7,367)	0	(7,367)	0	195,756	0	0	0	4,776	05/01/2023
31413T-ZA-3	FNMA POOL NO 955337 5.500% 02/01/23		12/01/2019	Paydown		6,747	6,747	7,345	7,088	0	(341)	0	(341)	0	6,747	0	0	0	203	02/01/2023
31413T-ZB-1	FNMA POOL NO 955338 5.500% 02/01/23		12/01/2019	Paydown		32,425	32,425	35,299	33,769	0	(1,344)	0	(1,344)	0	32,425	0	0	0	975	02/01/2023
31413X-EE-9	FNMA POOL NO 958333 4.325% 12/01/19		03/01/2019	Paydown		3,515,854	3,499,576	3,494,108	3,489,895	0	9,681	0	9,681	0	3,499,576	0	0	0	54,057	12/01/2019
31413X-TS-2	FNMA POOL NO 958761 4.475% 05/01/19		05/01/2019	Paydown		5,602,892	5,602,892	6,281,234	5,636,375	0	(33,483)	0	(33,483)	0	5,602,892	0	0	0	104,775	05/01/2019
31414A-MH-2	FNMA POOL NO 960360 5.500% 11/01/22		12/01/2019	Paydown		81,061	81,061	88,291	84,497	0	(3,437)	0	(3,437)	0	81,061	0	0	0	2,279	11/01/2022
31414C-GW-2	FNMA POOL NO 962013 5.500% 03/01/38		12/01/2019	Paydown		15,910	15,910	17,480	17,357	0	(1,447)	0	(1,447)	0	15,910	0	0	0	478	03/01/2038
31414D-Z6-6	FNMA POOL NO 963465 5.500% 06/01/38		12/01/2019	Paydown		20,380	20,380	19,915	19,939	0	441	0	441	0	20,380	0	0	0	671	06/01/2038
31414F-YS-4	FNMA POOL NO 965221 5.000% 09/01/23		12/01/2019	Paydown		25,467	25,467	24,691	24,918	0	549	0	549	0	25,467	0	0	0	806	09/01/2023
31414H-H5-9	FNMA POOL NO 966552 6.000% 01/01/38		12/01/2019	Paydown		314,375	314,375	327,392	326,264	0	(11,889)	0	(11,889)	0	314,375	0	0	0	15,153	01/01/2038
31414H-YA-9	FNMA POOL NO 967005 5.500% 12/01/22		12/01/2019	Paydown		58,301	58,301	63,501	60,711	0	(2,410)	0	(2,410)	0	58,301	0	0	0	1,759	12/01/2022
31414L-3M-8	FNMA POOL NO 969804 5.500% 02/01/23		12/01/2019	Paydown		163,902	163,902	178,426	171,711	0	(7,809)	0	(7,809)	0	163,902	0	0	0	4,366	02/01/2023
31414M-2D-7	FNMA POOL NO 970672 5.500% 11/01/38		12/01/2019	Paydown		68,062	68,062	66,509	66,580	0	1,482	0	1,482	0	68,062	0	0	0	2,458	11/01/2038
31414P-ZP-7	FNMA POOL NO 972450 7.000% 02/01/38		12/01/2019	Paydown		2,815	2,815	2,966	2,955	0	(140)	0	(140)	0	2,815	0	0	0	108	02/01/2038
31414P-ZU-6	FNMA POOL NO 972455 7.000% 02/01/38		12/01/2019	Paydown		1,422	1,422	1,498	1,493	0	(71)	0	(71)	0	1,422	0	0	0	52	02/01/2038
31414S-AC-7	FNMA POOL NO 974403 4.500% 04/01/23		12/01/2019	Paydown		38,851	38,851	42,447	40,899	0	(2,048)	0	(2,048)	0	38,851	0	0	0	947	04/01/2023
31414S-W4-1	FNMA POOL NO 975067 5.500% 08/01/23		12/01/2019	Paydown		45,538	45,538	46,235	45,805	0	(268)	0	(268)	0	45,538	0	0	0	1,357	08/01/2023
31414U-GZ-5	FNMA POOL NO 976416 4.500% 03/01/23		12/01/2019	Paydown		10,936	10,936	11,948	11,550	0	(614)	0	(614)	0	10,936	0	0	0	312	03/01/2023
31415A-T3-5	FNMA POOL NO 981270 5.000% 04/01/23		12/01/2019	Paydown		174,660	174,660	189,107	182,678	0	(8,019)	0	(8,019)	0	174,660	0	0	0	3,600	04/01/2023
31415A-U6-6	FNMA POOL NO 981305 6.000% 06/01/38		12/01/2019	Paydown		117,219	117,219	122,128	121,657	0	(4,438)	0	(4,438)	0	117,219	0	0	0	1,662	06/01/2038
31415A-WK-3	FNMA POOL NO 981350 4.500% 04/01/23		12/01/2019	Paydown		114,293	114,293	122,776	118,731	0	(4,439)	0	(4,439)	0	114,293	0	0	0	2,915	04/01/2023
31415A-WL-1	FNMA POOL NO 981351 4.500% 04/01/23		12/01/2019	Paydown		71,559	71,559	76,870	74,396	0	(2,837)	0	(2,837)	0	71,559	0	0	0	1,585	04/01/2023
31415B-E7-0	FNMA POOL NO 981758 5.000% 07/01/23		12/01/2019	Paydown		72,870	72,870	70,650	71,542	0	1,328	0	1,328	0	72,870	0	0	0	2,071	07/01/2023
31415L-U4-7	FNMA POOL NO 983603 5.000% 05/01/23		12/01/2019	Paydown		129,101	129,101	139,781	135,343	0	(6,241)	0	(6,241)	0	129,101	0	0	0	3,482	05/01/2023
31415S-KF-8	FNMA POOL NO 987794 5.000% 09/01/23		12/01/2019	Paydown		41,930	41,930	40,653	41,087	0	844	0	844	0	41,930	0	0	0	1,193	09/01/2023
31415S-NH-1	FNMA POOL NO 987892 5.000% 09/01/23		04/01/2019	Paydown		2,513	2,513	2,436	2,452	0	61	0	61	0	2,513	0	0	0	29	09/01/2023
31415T-A2-6	FNMA POOL NO 988425 5.000% 10/01/23		12/01/2019	Paydown		42,228	42,228	40,941	41,412	0	816	0	816	0	42,228	0	0	0	1,125	10/01/2023
31415T-R3-6	FNMA POOL NO 988906 5.500% 08/01/23		12/01/2019	Paydown		237,178	237,178	258,196	249,047	0	(11,869)	0	(11,869)	0	237,178	0	0	0	6,956	08/01/2023
31415T-R8-5	FNMA POOL NO 988911 5.500% 08/01/23		12/01/2019	Paydown		250,268	250,268	272,446	263,475	0	(13,207)	0	(13,207)	0	250,268	0	0	0	6,027	08/01/2023
31415X-5A-5	FNMA POOL NO 992841 4.500% 01/01/24		12/01/2019	Paydown		34,925	34,925	38,031	36,702	0	(1,778)	0	(1,778)	0	34,925	0	0	0	853	01/01/2024
31415X-XF-3	FNMA POOL NO 992678 6.000% 12/01/38		12/01/2019	Paydown		1,941	1,941	2,023	2,017	0	(75)	0	(75)	0	1,941	0	0	0	63	12/01/2038
31416L-4Q-6	FNMA POOL NO AA3530 4.500% 02/01/24		12/01/2019	Paydown		46,944	46,944	50,350	49,128	0	(2,185)	0	(2,185)	0	46,944	0	0	0	1,098	02/01/2024
31416L-PD-2	FNMA POOL NO AA3119 5.000% 02/01/39		12/01/2019	Paydown		16,337	16,337	17,954	17,831	0	(1,494)	0	(1,494)	0	16,337	0	0	0	446	02/01/2039
31416Q-WH-4	FNMA POOL NO AA6947 4.500% 04/01/24		12/01/2019	Paydown		97,598	97,598	106,279	102,800	0	(5,202)	0	(5,202)	0	97,598	0	0	0	2,981	04/01/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31416Q-WJ-0	FNMA POOL NO AA6948 4.500% 04/01/24		12/01/2019	Paydown		118,371	118,371	128,899	124,602	0	(6,231)	0	(6,231)	0	118,371	0	0	0	3,293	04/01/2024
31416T-NK-1	FNMA POOL NO AA9393 4.500% 07/01/39		12/01/2019	Paydown		170,584	170,584	172,776	172,511	0	(1,927)	0	(1,927)	0	170,584	0	0	0	4,328	07/01/2039
31416X-QU-7	FNMA POOL NO AB2266 4.000% 02/01/41		12/01/2019	Paydown		1,720,852	1,720,852	1,730,532	1,729,172	0	(8,320)	0	(8,320)	0	1,720,852	0	0	0	38,746	02/01/2041
31416X-QV-5	FNMA POOL NO AB2267 4.000% 02/01/41		12/01/2019	Paydown		787,881	787,881	795,139	794,252	0	(6,371)	0	(6,371)	0	787,881	0	0	0	20,635	02/01/2041
31417C-VK-8	FNMA POOL NO AB6017 3.500% 08/01/42		12/01/2019	Paydown		507,424	507,424	538,794	536,236	0	(28,812)	0	(28,812)	0	507,424	0	0	0	10,854	08/01/2042
31417D-AQ-6	FNMA POOL NO AB6314 3.000% 09/01/42		12/01/2019	Paydown		610,241	610,241	645,902	642,189	0	(31,948)	0	(31,948)	0	610,241	0	0	0	10,874	09/01/2042
31417D-AR-4	FNMA POOL NO AB6315 3.000% 09/01/42		12/01/2019	Paydown		378,195	378,195	397,814	395,775	0	(17,580)	0	(17,580)	0	378,195	0	0	0	6,074	09/01/2042
31417F-4R-6	FNMA POOL NO AB8931 3.000% 04/01/43		12/01/2019	Paydown		316,854	316,854	310,120	310,612	0	6,241	0	6,241	0	316,854	0	0	0	6,146	04/01/2043
31417G-MY-9	FNMA POOL NO AB9374 3.500% 05/01/43		12/01/2019	Paydown		390,658	390,658	400,129	399,277	0	(8,619)	0	(8,619)	0	390,658	0	0	0	8,800	05/01/2043
31417G-XE-1	FNMA POOL NO AB9676 3.500% 06/01/43		12/01/2019	Paydown		80,044	80,044	82,221	82,026	0	(1,982)	0	(1,982)	0	80,044	0	0	0	1,652	06/01/2043
31417L-2J-3	FNMA POOL NO AC2576 4.500% 09/01/39		12/01/2019	Paydown		187,701	187,701	203,159	201,423	0	(13,723)	0	(13,723)	0	187,701	0	0	0	2,428	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435 4.500% 11/01/39		12/01/2019	Paydown		15,354	15,354	16,618	16,553	0	(1,199)	0	(1,199)	0	15,354	0	0	0	378	11/01/2039
31417W-3N-9	FNMA POOL NO AC9804 4.000% 01/01/25		12/01/2019	Paydown		123,260	123,260	131,019	128,235	0	(4,975)	0	(4,975)	0	123,260	0	0	0	1,496	01/01/2025
31418A-JV-1	FNMA POOL NO MA1175 3.000% 09/01/42		12/01/2019	Paydown		267,381	267,381	276,698	275,759	0	(8,378)	0	(8,378)	0	267,381	0	0	0	4,759	09/01/2042
31418C-CH-5	FNMA POOL NO MA2771 3.000% 10/01/46		12/01/2019	Paydown		576,222	576,222	597,019	596,120	0	(19,898)	0	(19,898)	0	576,222	0	0	0	10,571	10/01/2046
31418M-A2-8	FNMA POOL NO AD0024 5.500% 08/01/37		12/01/2019	Paydown		2,092	2,092	2,293	2,282	0	(189)	0	(189)	0	2,092	0	0	0	65	08/01/2037
31418M-LY-6	FNMA POOL NO AD0342 4.647% 10/01/19		09/01/2019	Paydown		11,299,178	11,295,737	12,430,475	11,427,395	0	(131,658)	0	(131,658)	0	11,295,737	0	0	0	267,812	10/01/2019
31418M-WW-8	FNMA POOL NO AD0660 4.478% 12/01/19		12/01/2019	Paydown		4,268,538	4,267,527	4,343,543	4,266,641	0	886	0	886	0	4,267,527	0	0	0	101,903	12/01/2019
31418Q-TE-3	FNMA POOL NO AD3248 4.000% 05/01/25		12/01/2019	Paydown		200,909	200,909	213,388	208,638	0	(7,729)	0	(7,729)	0	200,909	0	0	0	4,342	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382 4.000% 06/01/25		12/01/2019	Paydown		234,978	234,978	249,573	243,944	0	(8,965)	0	(8,965)	0	234,978	0	0	0	4,865	06/01/2025
31418R-GH-8	FNMA POOL NO AD3799 4.500% 04/01/40		12/01/2019	Paydown		34,615	34,615	37,533	37,325	0	(2,710)	0	(2,710)	0	34,615	0	0	0	865	04/01/2040
31418T-G9-2	FNMA POOL NO AD5623 4.000% 04/01/25		12/01/2019	Paydown		218,427	218,427	231,993	227,231	0	(8,804)	0	(8,804)	0	218,427	0	0	0	4,323	04/01/2025
31418T-XF-9	FNMA POOL NO AD6077 4.500% 05/01/25		12/01/2019	Paydown		260	260	281	275	0	(15)	0	(15)	0	260	0	0	0	6	05/01/2025
31418U-2M-5	FNMA POOL NO AD7079 4.500% 06/01/25		12/01/2019	Paydown		2,358	2,358	2,546	2,492	0	(135)	0	(135)	0	2,358	0	0	0	59	06/01/2025
31418U-B7-8	FNMA POOL NO AD6361 4.500% 05/01/40		12/01/2019	Paydown		25,285	25,285	27,417	27,279	0	(1,993)	0	(1,993)	0	25,285	0	0	0	622	05/01/2040
31418W-NZ-9	FNMA POOL NO AD8507 4.500% 08/01/40		12/01/2019	Paydown		164,851	164,851	178,751	177,890	0	(13,039)	0	(13,039)	0	164,851	0	0	0	1,707	08/01/2040
31419A-HL-4	FNMA POOL NO AE0234 4.500% 08/01/25		12/01/2019	Paydown		2,059	2,059	2,224	2,175	0	(115)	0	(115)	0	2,059	0	0	0	48	08/01/2025
31419B-DA-0	FNMA POOL NO AE0996 4.000% 02/01/41		12/01/2019	Paydown		959,215	959,215	965,510	964,705	0	(5,489)	0	(5,489)	0	959,215	0	0	0	24,290	02/01/2041
31419D-K7-5	FNMA POOL NO AE3017 4.500% 09/01/40		12/01/2019	Paydown		225,128	225,128	244,110	242,226	0	(17,098)	0	(17,098)	0	225,128	0	0	0	1,724	09/01/2040
31419D-K8-3	FNMA POOL NO AE3018 4.000% 09/01/40		12/01/2019	Paydown		141,568	141,568	153,032	151,969	0	(10,401)	0	(10,401)	0	141,568	0	0	0	3,950	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577 4.500% 11/01/40		12/01/2019	Paydown		618,546	618,546	670,701	666,833	0	(48,287)	0	(48,287)	0	618,546	0	0	0	16,571	11/01/2040
31771E-AP-6	FINANCING CORP PRINCIPAL FICO DEBENTURES		03/07/2019	Maturity		42,050,000	42,050,000	9,507,085	41,514,183	0	535,817	0	535,817	0	42,050,000	0	0	0	0	03/07/2019
35563C-AA-6	FMMH BONDS RESEC TRUST_15-R1		12/25/2019	Paydown		1,975,950	1,975,950	2,084,688	2,083,827	0	(107,876)	0	(107,876)	0	1,975,950	0	0	0	52,483	11/25/2055
35563C-AS-7	FMMH BONDS RESEC TRUST_15-R1 CMO		12/25/2019	Paydown		2,573,733	2,573,733	2,629,731	2,629,464	0	(55,731)	0	(55,731)	0	2,573,733	0	0	0	77,670	11/25/2052
368497-HP-1	GEISINGER AUTH CORPORATE MUNI		11/14/2019	Merrill Lynch,Pierce,Fenner &		1,866,384	1,600,000	1,775,524	1,775,524	0	(16,999)	0	(16,999)	0	1,758,525	0	107,859	107,859	100,667	02/15/2045
426357-GF-0	HENTRY CNTY GA HOSP AUTH REV CORPORATE M		12/24/2019	PGIM, Inc.		12,588,835	10,995,000	11,815,224	11,815,224	0	(137,091)	0	(137,091)	0	11,678,134	0	910,702	910,702	816,990	07/01/2034
45203H-6T-4	ILLINOIS ST FIN AUTH REVENUE CORPORATE M		11/14/2019	Davidson, D.A. & Company		3,111,872	2,940,000	2,972,758	2,972,758	0	(4,093)	0	(4,093)	0	2,968,666	0	143,207	143,207	123,153	05/01/2044
495289-Y2-0	KING CNTY WASH SWR REV CORPORATE MUNI		03/19/2019	Jefferies & Co, Inc		15,515,550	15,000,000	15,467,889	15,467,889	0	(17,049)	0	(17,049)	0	15,450,840	0	64,710	64,710	433,333	07/01/2045
544435-6G-0	LOS ANGELES CALIF DEPT ARPTS A CORPORATE		12/24/2019	PGIM, Inc.		2,812,536	2,400,000	2,676,738	2,676,738	0	(39,855)	0	(39,855)	0	2,636,883	0	175,653	175,653	133,667	05/15/2038
545904-MR-2	LOUDOUN CNTY VA SANTN AUTH CORPORATE MUN		11/14/2019	WELLS FARGO SEC LLC		8,428,352	7,785,000	7,888,180	7,888,180	0	(14,248)	0	(14,248)	0	7,873,932	0	554,420	554,420	429,905	01/01/2042
546475-RG-1	LOUISIANA ST GAS & FUELS TAX CORPORATE M		12/24/2019	Various		15,147,020	14,000,000	14,539,373	14,539,373	0	(77,578)	0	(77,578)	0	14,461,795	0	685,225	685,225	645,556	05/01/2041
64971M-5M-0	NEW YORK N Y CITY TRANSITIONAL CORPORATE		12/24/2019	PGIM, Inc.		360,434	350,000	367,656	367,656	0	(9,447)	0	(9,447)	0	358,209	0	2,225	2,225	23,934	11/01/2036
64972F-L3-8	NEW YORK N Y CITY MUN WTR FIN CORPORATE		12/24/2019	PGIM, Inc.		204,026	200,000	231,876	209,555	0	(6,430)	0	(6,430)	0	203,126	0	900	900	13,379	06/15/2042
649902-H4-8	NEW YORK ST DORM AUTH ST PERSO CORPORATE		10/10/2019	Various		31,419,375	31,400,000	31,424,331	31,420,292	0	(917)	0	(917)	0	31,419,375	0	0	0	1,822,417	03/15/2039
649902-ZQ-9	NEW YORK ST DORM AUTH ST PERSO CORP SINK		10/11/2019	Various		25,045,476	24,000,000	25,455,597	25,101,026	0	(53,583)	0	(53,583)	0	25,047,443	0	(1,967)	(1,967)	1,448,272	03/15/2039
65830T-AH-8	NORTH CAROLINA TPK AUTH CORPORATE MUNI		01/02/2019	Call 100.0000		260,000	260,000	266,510	266,439	0	(1)	0	(1)	0	266,438	0	(6,438)	(6,438)	8,710	01/01/2039
65830T-AJ-4	NORTH CAROLINA TPK AUTH CORPORATE MUNI		01/02/2019	Call 100.0000		190,000	190,000	194,057	190,000	0	(1)	0	(1)	0	189,999	0	1	1	6,365	01/01/2039
662903-RR-6	NORTH TEX MUN WTR DIST TEX WTR CORPORATE		11/14/2019	Merrill Lynch,Pierce,Fenner &		5,450,600	5,000,000	5,161,650	5,152,931	0	(15,586)	0	(15,586)	0	5,137,345	0	313,255	313,255	242,778	09/01/2046
663903-FK-3	NORTHEAST OHIO REGIONAL SEWER CORPORATE		03/19/2019	Jefferies & Co, Inc		5,151,550	5,000,000	5,247,950	5,158,174	0	(5,456)	0	(5,456)	0	5,152,718	0	(1,168)	(1,168)	70,000	11/15/2049
663903-FN-7	NORTHEAST OHIO REGIONAL SEWER CORPORATE		03/19/2019	RBC Capital Markets		5,596,200	5,000,000	5,431,357	5,431,357	0	(15,583)	0	(15,583)	0	5,415,774	0	180,426	180,426	87,500	11/15/2049
663903-HP-0	NORTHEAST OHIO REGIONAL SEWER CORPORATE		03/19/2019	Jefferies & Co, Inc		11,366,244	10,800,000	11,477,230	11,477,230	0	(14,562)	0	(14,562)	0	11,462,668	0	(96,424)	(96,424)	151,200	11/15/2043
677555-Q5-6	The Ohio Enterprise Bond Fund Senior Sec		12/01/2019	Redemption 100.0000		148,724	148,724	148,724	148,724	0	0	0	0	0	148,724	0	0	0	3,218	09/01/2027
677561-JU-7	OHIO ST HOSP FAC REV CLEVELAND CORPORATE		11/14/2019	Raymond James & Associates Inc		2,987,236	2,800,000	2,800,000	2,800,000	0	0	0	0	0	2,800,000	0	187,236	187,236	143,026	01/01/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
677561-KS-0	OHIO ST HOSP FAC REV CLEVELAND CORPORATE		11/21/2019	Taxable Exchange		2,137,820	2,100,000	2,144,415	2,141,389	0	(3,569)	0	(3,569)	0	2,137,820	0	0	0	84,000	01/01/2043
79575D-E6-3	SALT RIVER PROJ ARIZ AGRIC IMP CORPORATE		01/09/2019	Call 128.0730		296,678	190,000	223,394	218,463	0	(20)	0	(20)	0	218,443	0	24,896	24,896	4,827	01/01/2041
864784-DU-4	SUFFOLK CNTY N Y WTR AUTH CORPORATE MUNI		12/24/2019	PGIM, Inc.		2,835,326	2,600,000	2,737,306	2,684,403	0	(14,262)	0	(14,262)	0	2,670,141	0	165,185	165,185	111,222	06/01/2040
87515E-CA-0	TAMPA FL HEALTH SYSTEM REV BA CORPORATE		11/14/2019	Janney Montgomery Scott Inc.		3,869,198	3,610,000	3,707,391	3,707,391	0	(10,367)	0	(10,367)	0	3,697,024	0	172,174	172,174	145,603	11/15/2046
882854-XA-5	TEXAS ST WTR DEV BRD CORPORATE MUNI		12/24/2019	PGIM, Inc.		1,891,536	1,720,000	1,777,862	1,777,862	0	(7,680)	0	(7,680)	0	1,770,181	0	121,354	121,354	82,369	10/15/2040
882854-XX-5	TEXAS ST WTR DEV BRD CORPORATE MUNI		12/24/2019	PGIM, Inc.		16,634,400	15,000,000	16,296,741	16,296,741	0	(150,816)	0	(150,816)	0	16,145,926	0	488,474	488,474	718,333	10/15/2041
889251-FN-9	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2019	Redemption 100.0000		260,000	260,000	260,000	260,000	0	0	0	0	0	260,000	0	0	0	10,725	11/15/2025
889251-FQ-2	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2019	Redemption 100.0000		193,934	193,934	193,934	193,934	0	0	0	0	0	193,934	0	0	0	7,201	11/15/2026
889251-FR-0	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2019	Redemption 100.0000		345,000	345,000	345,000	345,000	0	0	0	0	0	345,000	0	0	0	12,142	11/15/2026
889251-FS-8	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2019	Various		103,859	103,859	103,859	103,859	0	0	0	0	0	103,859	0	0	0	3,394	05/15/2022
889251-FT-6	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2019	Various		98,707	98,707	98,707	98,707	0	0	0	0	0	98,707	0	0	0	3,227	05/15/2027
889251-FU-3	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2019	Various		48,214	48,214	48,214	48,214	0	0	0	0	0	48,214	0	0	0	1,562	05/15/2027
889251-FV-1	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2019	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,449	11/15/2023
889251-FW-9	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2019	Redemption 100.0000		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	5,313	11/15/2028
889251-FX-7	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2019	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,623	11/15/2028
889251-FY-5	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2019	Redemption 100.0000		290,000	290,000	290,000	290,000	0	0	0	0	0	290,000	0	0	0	10,766	11/15/2028
889251-GB-4	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2019	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,305	11/15/2030
889251-GC-2	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2019	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	979	11/15/2030
889251-GD-0	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2019	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,958	11/15/2030
889251-GE-8	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2019	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,849	11/17/2025
889251-GF-5	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2019	Redemption 100.0000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	4,568	11/17/2025
889270-AA-2	Toledo Lucas Cnty Port Auth De Senior Se		11/15/2019	Redemption 100.0000		455,000	455,000	455,000	455,000	0	0	0	0	0	455,000	0	0	0	15,789	11/15/2026
914460-MX-5	UNIVERSITY OF MINNESOTA CORPORATE MUNI		03/19/2019	Janney Montgomery Scott Inc.		5,147,300	5,000,000	5,183,625	5,183,625	0	(8,112)	0	(8,112)	0	5,175,513	0	(28,213)	(28,213)	144,444	01/01/2044
91514A-AY-1	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN		03/19/2019	Janney Montgomery Scott Inc.		3,111,750	3,000,000	3,136,896	3,136,896	0	(5,199)	0	(5,199)	0	3,131,698	0	(19,948)	(19,948)	72,000	08/15/2042
915217-RY-1	UNIVERSITY VA CORPORATE		12/24/2019	PGIM, Inc.		213,354	150,000	217,764	210,767	0	(2,030)	0	(2,030)	0	208,737	0	4,617	4,617	12,271	09/01/2039
915217-WE-9	UNIVERSITY VA CORPORATE MUNI		03/19/2019	Citigroup Capital Markets Inc		4,180,800	4,000,000	4,201,640	4,133,897	0	(4,165)	0	(4,165)	0	4,129,732	0	51,068	51,068	75,556	04/01/2045
91523N-NY-8	UNIVERSITY OF WASHINGTON CORPORATE MUNI		12/24/2019	PGIM, Inc.		6,773,684	6,100,000	6,534,076	6,387,826	0	(40,533)	0	(40,533)	0	6,347,293	0	426,391	426,391	260,944	06/01/2037
91824*-AA-1	Fayetteville VA Company LLC Credit-Tenan		12/15/2019	Various		1,283,350	1,283,350	1,283,350	1,283,350	0	0	0	0	0	1,283,350	0	0	0	23,617	10/15/2035
940157-YT-1	WASHINGTON SUBN SAN DIST MD CORPORATE MU		12/24/2019	PGIM, Inc.		5,504,150	5,000,000	5,394,750	5,243,052	0	(41,364)	0	(41,364)	0	5,201,687	0	302,463	302,463	213,889	06/01/2036
3199999. Subtotal - Bonds - U.S. Special Revenues						617,562,262	602,471,169	550,736,742	612,137,739	0	(115,247)	0	(115,247)	0	612,022,480	0	5,449,386	5,449,386	17,154,670	XXX
00023*-BC-6	AAA Cooper Transportation Senior Note		10/15/2019	Redemption 100.0000		885,725	885,714	885,714	885,714	0	0	0	0	0	885,714	0	0	0	38,617	10/15/2023
00037B-AC-6	ABB FINANCE USA INC CORPORATE		03/14/2019	Suntrust Capital Markets Inc		20,296,570	19,364,000	21,853,339	21,527,194	0	(12,622)	0	(12,622)	0	21,514,571	0	(1,218,001)	(1,218,001)	305,924	05/08/2042
00103Y-AF-8	AES RED OAK LLC SECURED		01/14/2019	Call 127.0913		26,689,181	21,000,000	21,000,000	21,000,000	0	0	0	0	0	21,000,000	0	0	0	5,925,314	11/30/2029
00105H-DZ-6	AFC HOME EQUITY LOAN TRUST AFC_99-2		12/26/2019	Various		75,215	55,434	48,327	47,572	0	1,418	663	755	0	48,327	0	26,888	26,888	0	06/25/2029
00111@-AA-2	Aes Hawaii, Inc. Senior Note		12/31/2019	Various		806,046	806,046	731,306	764,652	0	41,394	0	41,394	0	806,046	0	0	0	34,934	06/30/2022
00120@-AA-1	AES US Wind Generation Holding Debt in a		12/31/2019	Various		2,504,381	2,504,381	2,504,381	2,504,381	0	0	0	0	0	2,504,381	0	0	0	79,975	06/30/2032
00120@-AB-9	AES US Wind Generation Holding Debt in a		12/31/2019	Various		2,119,265	2,119,265	2,119,265	2,119,265	0	0	0	0	0	2,119,265	0	0	0	68,033	06/30/2021
00132*-AA-9	AH Yakima WA, LLC Credit-Tennant Lease		12/31/2019	Various		550,114	550,114	354,458	410,449	0	139,665	0	139,665	0	550,114	0	0	0	17,648	09/30/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00132*-AB-7	AH Yakima WA, LLC Credit-Tennant Lease		12/31/2019	Various		82,165	82,165	58,653	67,340	0	14,825	0	14,825	0	82,165	0	0	0	2,885	09/30/2028
00168@-AD-8	ALS Group General Partnership Senior Not		07/19/2019	Various		10,100,000	10,100,000	10,100,000	10,100,000	0	0	0	0	0	10,100,000	0	0	0	430,260	07/19/2019
00184@-AA-4	Amzn (Euclid OH) CTL Pass-Thru CTL		06/17/2019	Call 100.0000		178,901	178,901	178,901	178,901	0	0	0	0	0	178,901	0	0	0	14,120	06/30/2039
00184@-AA-4	Amzn (Euclid OH) CTL Pass-Thru CTL		12/31/2019	Various		70,995	70,995	70,995	70,995	0	0	0	0	0	70,995	0	0	0	2,183	06/30/2039
00184A-AC-9	TIME WARNER INC COMPANY GUARNT		06/05/2019	Various		17,530,022	15,885,000	18,315,576	17,569,494	0	(39,473)	0	(39,473)	0	17,530,022	0	0	0	773,842	04/15/2031
00184A-AG-0	TIME WARNER INC COMPANY GUARNT		06/05/2019	Various		9,254,864	8,500,000	9,616,405	9,270,251	0	(15,387)	0	(15,387)	0	9,254,864	0	0	0	389,064	05/01/2032
00191#-AA-3	Amzn (Tucson AZ) CTL Pass-Thru CTL		08/15/2019	Call 100.0000		181,455	181,455	181,455	181,455	0	0	0	0	0	181,455	0	0	0	16,592	08/31/2039
00191#-AA-3	Amzn (Tucson AZ) CTL Pass-Thru CTL		12/31/2019	Redemption 100.0000		52,369	52,369	52,369	52,369	0	0	0	0	0	52,369	0	0	0	1,788	08/31/2039
00206R-DK-5	AT&T INC CORPORATE 4.550% 03/09/49		06/19/2019	PGIM, Inc.		326,576	324,000	285,904	286,874	0	238	0	238	0	287,112	0	39,464	39,464	11,507	03/09/2049
00217E-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		12/15/2019	Paydown		2,124,160	2,124,160	2,123,838	2,123,953	0	207	0	207	0	2,124,160	0	0	0	29,975	10/15/2026
00225#-AA-3	Amzn (Grnd Rpds) CTL Pass-Thru CTL		09/16/2019	Call 100.0000		139,537	139,537	139,537	139,537	0	0	0	0	0	139,537	0	0	0	4,063	09/30/2039
00225#-AA-3	Amzn (Grnd Rpds) CTL Pass-Thru CTL		12/31/2019	Redemption 100.0000		36,796	36,796	36,796	36,796	0	0	0	0	0	36,796	0	0	0	1,382	09/30/2039
00256@-AB-5	Aaron's Inc / Aaron Invt Co Senior Note		04/14/2019	Redemption 100.0000		7,284,600	7,284,600	7,284,600	7,284,600	0	0	0	0	0	7,284,600	0	0	0	173,009	04/14/2021
00287Y-AM-1	ABBVIE INC CORPORATE 4.400% 11/06/42		06/19/2019	PGIM, Inc.		70,412	72,000	73,975	73,820	0	(21)	0	(21)	0	73,800	0	(3,387)	(3,387)	1,971	11/06/2042
00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE		11/15/2019	US Bank NA		534,889	458,000	494,386	491,424	0	(771)	0	(771)	0	490,653	0	44,236	44,236	22,492	03/13/2043
00440E-AV-9	CHUBB INA HOLDINGS INC CORPORATE		11/19/2019	Citigroup Capital Markets Inc		5,345,100	5,000,000	5,070,550	5,063,093	0	(7,077)	0	(7,077)	0	5,056,015	0	289,085	289,085	175,875	05/03/2026
004421-MF-7	ACE SECURITIES CORP ACE-05_HE2		12/26/2019	Paydown		1,733,278	1,733,278	1,491,281	1,702,652	0	30,626	0	30,626	0	1,733,278	0	0	0	31,424	04/25/2035
004422-AD-3	ACE SECURITIES CORP. ABS FLOATER		12/26/2019	Paydown		391,427	391,427	117,463	116,894	0	274,533	0	274,533	0	391,427	0	0	0	4,265	10/25/2036
004427-AY-6	ACE SECURITIES CORP 2002-HE1 M2		12/26/2019	Paydown		75,020	68,234	19,529	2,765	0	72,255	0	72,255	0	75,020	0	0	0	2,199	06/25/2032
004427-BN-9	ACE SECURITIES CORP ABS FLOATER		12/26/2019	Paydown		33,143	33,143	29,674	30,355	0	2,788	0	2,788	0	33,143	0	0	0	753	12/25/2033
00442L-AC-3	ACE SECURITIES CORP. ABS FLOATER		08/08/2019	Various		197,463	633,732	1,761	1,761	0	0	0	0	0	1,761	0	195,702	195,702	783	05/25/2037
00442U-AC-3	ACE SECURITIES CORP ABS FLOATER		12/26/2019	Low Book Value		172,634	154,241	42,790	43,382	0	4,374	0	4,374	0	47,756	0	124,878	124,878	0	06/25/2037
00442U-AD-1	ACE SECURITIES CORP ABS FLOATER		12/26/2019	Low Book Value		217,248	194,416	134	7,100	0	(7,051)	0	(7,051)	0	49	0	217,199	217,199	899	06/25/2037
00442U-AD-1	ACE SECURITIES CORP ABS FLOATER		02/25/2019	Paydown		39,859	39,859	1,096	1,456	0	38,404	0	38,404	0	39,859	0	0	0	137	06/25/2037
00753*-AN-9	Advanced Drainage Systems Inc. Senior Se		07/29/2019	Various		8,421,331	7,990,000	7,990,000	7,990,000	0	0	0	0	0	7,990,000	0	0	0	596,642	06/28/2024
00764M-CS-4	AEGIS ASSET BACKED SECURITIES ABS FLOATE		11/25/2019	Paydown		73,125	73,125	73,125	73,125	0	0	0	0	0	73,125	0	0	0	1,284	10/25/2034
008016-A#-4	The Aerospace Corporation Senior Secured		12/08/2019	Various		791,250	791,250	791,250	791,250	0	0	0	0	0	791,250	0	0	0	20,334	04/08/2033
008016-A*-8	The Aerospace Corporation Senior Secured		12/03/2019	Various		1,339,922	1,339,922	1,339,922	1,339,922	0	0	0	0	0	1,339,922	0	0	0	47,016	07/03/2030
008016-B*-7	The Aerospace Corporation Senior Secured		12/02/2019	Redemption 100.0000		264,278	264,278	264,278	264,278	0	0	0	0	0	264,278	0	0	0	5,564	04/04/2033
00802#-AA-4	Aerostar Airport Holdings, LLC Debit In		09/22/2019	Various		401,455	401,455	401,455	401,455	0	0	0	0	0	401,455	0	0	0	17,344	03/22/2035
00802#-AB-2	Aerostar Airport Holdings, LLC Sr. Secur		09/22/2019	Various		177,309	177,309	175,482	175,652	0	1,657	0	1,657	0	177,309	0	0	0	8,993	03/22/2035
00857@-AC-6	Peaker Power Holdings, LLC Senior Secure		12/31/2019	Redemption 100.0000		510,942	510,942	510,942	510,942	0	0	0	0	0	510,942	0	0	0	20,382	09/30/2024
009158-AP-1	AIR PRODS & CHEMS INC CORPORATE		08/21/2019	Various		3,150,000	3,150,000	3,147,732	3,149,674	0	326	0	326	0	3,150,000	0	0	0	137,813	08/21/2019
009158-AV-8	AIR PRODS & CHEMS INC CORPORATE		03/12/2019	MILLENIUM ADVISORS, LLC		508,620	500,000	501,433	500,960	0	(36)	0	(36)	0	500,924	0	7,696	7,696	10,422	07/31/2024
012725-AA-5	ALBEMARLE CORP CORPORATE		12/20/2019	Call 102.5221		1,640,354	1,600,000	1,651,520	1,620,339	0	(11,349)	0	(11,349)	0	1,608,990	0	(8,990)	(8,990)	113,954	12/15/2020
013817-AQ-4	ARCONIC INC CORPORATE 5.870% 02/23/22		06/28/2019	Goldman Sachs & Co		1,171,938	1,103,000	1,106,766	1,104,024	0	(165)	0	(165)	0	1,103,860	0	68,078	68,078	55,574	02/23/2022
014482-B#-9	Alexander & Baldwin, Inc. Series D Senio		03/09/2019	Various		2,037,750	2,037,750	2,196,704	2,057,416	0	(19,666)	0	(19,666)	0	2,037,750	0	0	0	72,091	03/09/2020
01449*-AC-1	Alexander & Baldwin, LLC Senior Note		07/25/2019	Various		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	56,500	07/25/2026
01449*-AF-4	Alexander & Baldwin, LLC Senior Unsecure		12/31/2019	Redemption 100.0000		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	29,404	12/31/2027
01753R-AA-5	Allen County Ind Econ Dev Rev Senior Sec		07/10/2019	Redemption 100.0000		530,573	530,573	530,573	530,573	0	0	0	0	0	530,573	0	0	0	14,368	01/10/2033
01877K-AB-9	Alliance Pipeline Senior Note		12/31/2019	Redemption 100.0000		53,606	53,606	61,129	55,421	0	(1,815)	0	(1,815)	0	53,606	0	0	0	2,791	12/31/2019
020002-BA-8	ALLSTATE CORP CORP 4.500% 06/15/43		09/13/2019	WELLS FARGO SEC LLC		772,266	660,000	753,011	745,576	0	(1,583)	0	(1,583)	0	743,994	0	28,272	28,272	22,440	06/15/2043
02005A-FR-4	ALLY MASTER OWNER TRUST ABS FLOATER		02/15/2019	Paydown		22,550,000	22,550,000	22,550,000	22,550,000	0	0	0	0	0	22,550,000	0	0	0	108,350	02/15/2021
02112#-AF-4	Alsco Inc. Senior Unsecured Note		10/15/2019	Redemption 100.0000		6,677,600	6,677,600	6,677,600	6,677,600	0	0	0	0	0	6,677,600	0	0	0	139,812	01/15/2025
021338-AA-2	Alta Realty Investments LLC Senior Secur		10/31/2019	Various		648,283	648,283	649,736	649,498	0	(1,216)	0	(1,216)	0	648,283	0	0	0	29,384	01/31/2031
021338-AA-2	Alta Realty Investments LLC Senior Secur		12/02/2019	Baxter PRT PRV		956,497	956,497	956,497	956,497	0	0	0	0	0	956,497	0	0	0	72,906	01/31/2031
022249-AU-0	ALUMINUM CO. OF AMERICA NOTES		01/24/2019	Goldman Sachs & Co		3,511,250	3,500,000	3,476,515	3,487,607	0	102	0	102	0	3,487,709	0	23,541	23,541	125,063	01/15/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02361D-AM-2	AMEREN ILLINOIS CO CORPORATE		11/15/2019	Key Capital Markets		131,792	110,000	130,600	128,960	0	(430)	0	(430)	0	128,530	0	3,263	3,263	4,899	12/15/2043
02361D-AM-2	AMEREN ILLINOIS CO CORPORATE		06/19/2019	PGIM, Inc.		75,911	66,000	79,141	78,368	0	(149)	0	(149)	0	78,220	0	(2,309)	(2,309)	1,628	12/15/2043
02377A-AA-6	AMERICAN AIRLINES AMERICAN AIRLINES INC		03/12/2019	ROBERT BAIRD		772,597	777,746	778,718	778,462	0	(20)	0	(20)	0	778,441	0	(5,844)	(5,844)	13,029	10/01/2026
02377U-AB-0	AMERICAN AIRLINES CORPORATE		07/15/2019	Redemption 100.0000		283,548	283,548	306,941	293,948	0	(10,399)	0	(10,399)	0	283,548	0	0	0	7,597	01/15/2023
025816-BB-4	AMERICAN EXPRESS CO CORPORATE		05/20/2019	Maturity		3,000,000	3,000,000	3,848,580	3,049,757	0	(49,757)	0	(49,757)	0	3,000,000	0	0	0	121,875	05/20/2019
02665W-BN-0	AMERICAN HONDA FINANCE CORPORA CORP FLOA		12/03/2019	RBC Capital Markets		39,031,278	39,000,000	39,000,000	39,000,000	0	0	0	0	0	39,000,000	0	31,278	31,278	1,169,664	02/14/2020
02665W-BY-6	AMERICAN HONDA FINANCE CORPORA CORP FLOA		11/13/2019	Maturity		19,000,000	19,000,000	19,000,000	19,000,000	0	0	0	0	0	19,000,000	0	0	0	511,021	11/13/2019
02860#-AB-7	American National Red Cross Series A Sen		09/14/2019	Various		18,750,000	18,750,000	18,750,000	18,750,000	0	0	0	0	0	18,750,000	0	0	0	1,096,875	09/14/2023
02860#-AC-5	American National Red Cross Series B Sen		04/30/2019	Redemption 100.0000		820,000	820,000	820,000	820,000	0	0	0	0	0	820,000	0	0	0	23,493	04/30/2030
02918*-AC-1	American Railcar Leasing LLC Senior Secu		12/02/2019	Redemption 100.0000		149,957	149,957	149,957	149,957	0	0	0	0	0	149,957	0	0	0	2,939	10/01/2020
02961@-AA-9	Overseas Shpholding Group, Inc Senior Se		09/25/2019	Call 100.0000		145,684	145,684	145,684	145,684	0	0	0	0	0	145,684	0	0	0	6,035	12/21/2023
02961@-AA-9	Overseas Shpholding Group, Inc Senior Se		12/02/2019	Redemption 100.0000		1,020,674	1,020,674	1,020,674	1,020,674	0	0	0	0	0	1,020,674	0	0	0	40,646	12/21/2023
03072S-CJ-2	AMERIQUEST MORTGAGE SECURITIES AMSI 02-2		12/26/2019	Paydown		179,625	179,625	181,421	180,114	0	(489)	0	(489)	0	179,625	0	0	0	4,715	08/25/2032
03072S-CW-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2019	Paydown		63,293	63,293	63,665	63,608	0	(315)	0	(315)	0	63,293	0	0	0	1,158	08/25/2032
03072S-DK-8	AMERIQUEST MORTGAGE SECURITIES SERIES 2		12/26/2019	Paydown		671,902	830,011	602,692	596,403	0	75,499	0	75,499	0	671,902	0	0	0	20,354	02/25/2033
03072S-DK-8	AMERIQUEST MORTGAGE SECURITIES SERIES 2		08/26/2019	Redemption 0.0000		0	76,449	55,248	54,932	0	(54,932)	0	(54,932)	0	0	0	0	0	1,922	02/25/2033
03072S-EZ-4	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2019	Low Book Value		33,712	33,450	26,894	158	0	4	0	4	0	163	0	33,549	33,549	1,016	02/25/2033
03072S-GQ-2	AMERIQUEST MORTGAGE SECURITIES SERIES 2		06/25/2019	Paydown		3,785,991	3,785,991	3,755,600	3,764,943	0	21,048	0	21,048	0	3,785,991	0	0	0	97,644	05/25/2033
031162-AZ-3	AMGEN INC CORPORATE 5.700% 02/01/19		02/01/2019	Various		12,800,000	12,800,000	12,968,105	12,800,432	0	(432)	0	(432)	0	12,800,000	0	0	0	364,800	02/01/2019
031162-CD-0	AMGEN INC CORPORATE 4.563% 06/15/48		06/19/2019	PGIM, Inc.		86,996	82,000	89,945	89,799	0	(67)	0	(67)	0	89,732	0	(2,736)	(2,736)	1,923	06/15/2048
032095-AC-5	AMPHENOL CORP NEW CORPORATE		01/30/2019	Maturity		5,600,000	5,600,000	5,591,376	5,599,727	0	273	0	273	0	5,600,000	0	0	0	71,400	01/30/2019
03522A-AF-7	ANHEUSER BUSCH COS LLC / ANHEU CORPORATE		05/15/2019	Tax Free Exchange		1,828,830	1,921,000	2,134,069	2,133,540	0	(1,692)	0	(1,692)	0	2,131,848	0	(303,018)	(303,018)	74,257	02/01/2046
03523T-BF-4	ANHEUSER-BUSCH COS INC CORPORATE		06/19/2019	PGIM, Inc.		316,978	213,000	340,187	322,617	0	(1,642)	0	(1,642)	0	320,974	0	(3,996)	(3,996)	16,253	01/15/2039
03523T-BJ-6	ANHEUSER-BUSCH COS INC CORPORATE		09/23/2019	PGIM, Inc.		2,950,215	1,903,000	2,938,213	2,789,245	0	(19,078)	0	(19,078)	0	2,770,167	0	180,048	180,048	130,673	11/15/2039
03524B-AE-6	ANHEUSER-BUSCH INBEV FINANCE I CORPORATE		02/11/2019	Tender (Corp Action)		27,890,240	28,000,000	27,993,000	27,995,523	0	489	0	489	0	27,996,012	0	(945,772)	(945,772)	1,386,778	02/01/2024
036752-AD-5	ANTHEM INC CORPORATE 4.375% 12/01/47		06/19/2019	PGIM, Inc.		155,163	150,000	159,149	158,993	0	(79)	0	(79)	0	158,913	0	(3,750)	(3,750)	3,628	12/01/2047
037411-AP-0	APACHE CORP SENIOR NOTES		07/01/2019	Various		5,000,000	5,000,000	5,354,663	5,018,152	0	(18,152)	0	(18,152)	0	5,000,000	0	0	0	381,250	07/01/2019
037833-BQ-2	APPLE COMPUTER INC CORPORATE		02/22/2019	Maturity		9,000,000	9,000,000	8,998,470	8,999,861	0	139	0	139	0	9,000,000	0	0	0	76,075	02/22/2019
037833-BR-0	APPLE COMPUTER INC CORP FLOATER		02/22/2019	Maturity		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	265,185	02/22/2019
037833-CZ-1	APPLE COMPUTER INC CORPORATE		09/12/2019	Maturity		65,000,000	65,000,000	64,944,100	64,979,869	0	20,131	0	20,131	0	65,000,000	0	0	0	975,000	09/12/2019
040104-EP-2	ARGENT SECURITIES INC. ABS FLOATER		12/26/2019	Paydown		16,144	16,144	15,551	11,849	0	4,295	0	4,295	0	16,144	0	0	0	296	01/25/2034
040104-GR-6	ARGENT SECURITIES INC. ASSET BACKED		11/01/2019	Paydown		3,674,101	3,674,101	3,489,822	3,512,820	0	161,281	0	161,281	0	3,674,101	0	0	0	135,374	05/25/2034
04033B-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		12/15/2019	Paydown		1,123,234	1,123,234	1,123,204	1,123,204	0	29	0	29	0	1,123,234	0	0	0	31,076	08/16/2027
040555-CL-6	ARIZONA PUB SVC CO CORPORATE		03/01/2019	Maturity		380,000	380,000	462,967	383,304	0	(3,304)	0	(3,304)	0	380,000	0	0	0	16,625	03/01/2019
040850-A*-0	Arkansas Electric Cooperative First Mtge		12/30/2019	Redemption 100.0000		437,500	437,500	514,760	490,662	0	(53,162)	0	(53,162)	0	437,500	0	0	0	20,606	12/30/2030
041150-DJ-9	ARKANSAS STUDENT LOAN AUTHORIT CORP		11/25/2019	Paydown		462,011	462,011	459,033	461,392	0	618	0	618	0	462,011	0	0	0	10,068	11/25/2043
04317@-AA-6	Arthur J. Gallagher & Co Series C Senior		12/02/2019	Redemption 100.0000		17,575,000	17,575,000	17,575,000	17,575,000	0	0	0	0	0	17,575,000	0	0	0	1,033,849	12/02/2019
04351L-AB-6	ASCENSION HEALTH ALLIANCE CORPORATE		06/19/2019	PGIM, Inc.		53,586	50,000	55,550	55,284	0	(54)	0	(54)	0	55,229	0	(1,643)	(1,643)	1,178	11/15/2046
04472*-AH-4	Ashley Furniture Industries, I Senior No		06/03/2019	Redemption 100.0000		1,590,909	1,590,909	1,590,909	1,590,909	0	0	0	0	0	1,590,909	0	0	0	41,523	06/03/2020
04472*-AH-4	Ashley Furniture Industries, I Senior No		10/01/2019	PGIM, Inc.		1,613,354	1,590,909	1,590,909	1,590,909	0	0	0	0	0	1,590,909	0	22,444	22,444	68,743	06/03/2020
04472*-AJ-0	Ashley Furniture Industries, I Series D		12/30/2019	Redemption 100.0000		2,088,008	2,088,008	2,088,008	2,088,008	0	0	0	0	0	2,088,008	0	0	0	66,052	06/30/2025
04472*-AK-7	Ashley Furniture Industries, I Senior No		10/17/2019	Redemption 100.0000		302,032	302,032	302,032	302,032	0	0	0	0	0	302,032	0	0	0	6,769	10/17/2034
04541G-DT-6	ASSET BACKED SECURITIES CORP ABSHE_03-HE		10/15/2019	Paydown		10,993	10,993	9,166	10,993	0	0	0	0	0	10,993	0	0	0	464	04/15/2033
04541G-EM-0	ASSET BACKED SECURITIES CORP ABS FLOATER		12/16/2019	Paydown		168,154	168,154	126,915	94,904	0	73,251	0	73,251	0	168,154	0	0	0	3,059	06/15/2033
04541G-GC-0	ASSET BACKED SECURITIES CORP ABSC_03-HE6		12/26/2019	Paydown		104,634	104,634	91,453	88,527	0	16,107	0	16,107	0	104,634	0	0	0	2,539	11/25/2033
04544Q-AC-1	ASSET BACKED SECURITIES CORP H ABS FLOAT		12/26/2019	Paydown		99,124	99,124	68,948	54,036	0	45,089	0	45,089	0	99,124	0	0	0	1,296	11/25/2036
04624U-AC-5	ASSURANT COMMERCIAL MORTGAGE T CMBS		12/01/2019	Paydown		2,005,594	1,984,999	2,044,533	2,019,434	0	(34,434)	0	(34,434)	0	1,984,999	0	0	0	36,279	05/15/2049
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease		12/31/2019	Various		3,028,386	3,028,386	3,029,778	3,029,483	0	(1,098)	0	(1,098)	0	3,028,386	0	0	0	64,718	03/31/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05377R-BN-3	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		07/20/2019	Paydown		4,000,000	4,000,000	3,998,181	3,999,701	0	299	0	299	0	4,000,000	0	0	0	36,900	07/20/2020
05377R-BV-5	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		12/20/2019	Paydown		13,533,333	13,533,333	13,530,018	13,532,460	0	873	0	873	0	13,533,333	0	0	0	296,042	02/20/2021
05508W-AA-3	B&G FOODS INC CORPORATE		10/10/2019	Call 100.0000		4,245,000	4,245,000	4,144,181	4,203,673	0	12,582	0	12,582	0	4,216,255	0	28,745	28,745	168,518	06/01/2021
05522R-CV-8	BANK OF AMERICA CREDIT CARD TR ABS FLOAT		05/15/2019	Paydown		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	154,536	10/15/2021
05531F-AB-9	BB&T CORP CORPORATE 6.850% 04/30/19		04/30/2019	Maturity		4,000,000	4,000,000	4,759,880	4,064,251	0	(64,251)	0	(64,251)	0	4,000,000	0	0	0	137,000	04/30/2019
05531F-AQ-6	BB&T CORP CORPORATE 2.250% 02/01/19		02/01/2019	Maturity		5,900,000	5,900,000	5,929,023	5,899,949	0	51	0	51	0	5,900,000	0	0	0	66,375	02/01/2019
05565E-AD-7	BMW US CAP CORP LLC CORPORATE		04/11/2019	Maturity		10,000,000	10,000,000	9,995,600	9,999,444	0	556	0	556	0	10,000,000	0	0	0	75,000	04/11/2019
055778-AG-5	BTMU Capital Corp Equip Note Series A		08/26/2019	Redemption 100.0000		628,428	628,428	628,428	628,428	0	0	0	0	0	628,428	0	0	0	30,872	02/26/2021
055778-AG-5	BTMU Capital Corp Equip Note Series A		10/01/2019	PGIM, Inc.		6,230,826	5,970,067	5,970,067	5,970,067	0	0	0	0	0	5,970,067	0	260,759	260,759	429,057	02/26/2021
055778-AH-3	BTMU Capital Corp Equip Note Series B		08/26/2019	Redemption 100.0000		604,826	604,826	604,826	604,826	0	0	0	0	0	604,826	0	0	0	29,712	02/26/2021
055778-AH-3	BTMU Capital Corp Equip Note Series B		10/01/2019	PGIM, Inc.		5,996,811	5,745,846	5,745,846	5,745,846	0	0	0	0	0	5,745,846	0	250,965	250,965	412,943	02/26/2021
055778-AJ-9	BTMU Capital Corp Equip Note Series C		02/26/2019	Call 100.0000		8,454	8,454	8,454	8,454	0	0	0	0	0	8,454	0	0	0	277	02/26/2021
055778-AJ-9	BTMU Capital Corp Equip Note Series C		08/26/2019	Redemption 100.0000		184,827	184,827	184,827	184,827	0	0	0	0	0	184,827	0	0	0	9,073	02/26/2021
055778-AJ-9	BTMU Capital Corp Equip Note Series C		10/01/2019	PGIM, Inc.		1,828,353	1,751,837	1,751,837	1,751,837	0	0	0	0	0	1,751,837	0	76,516	76,516	125,901	02/26/2021
055778-AK-6	BTMU Capital Corp Equity Note Series D		08/26/2019	Redemption 100.0000		188,902	188,902	188,902	188,902	0	0	0	0	0	188,902	0	0	0	9,280	02/26/2021
055778-AK-6	BTMU Capital Corp Equity Note Series D		10/01/2019	PGIM, Inc.		1,872,949	1,794,566	1,794,566	1,794,566	0	0	0	0	0	1,794,566	0	78,382	78,382	128,972	02/26/2021
055778-AM-2	BTMU Capital Corp Equip Note Series E		02/26/2019	Call 100.0000		6,746	6,746	6,746	6,746	0	0	0	0	0	6,746	0	0	0	221	02/26/2021
055778-AM-2	BTMU Capital Corp Equip Note Series E		08/26/2019	Redemption 100.0000		75,228	75,228	75,228	75,228	0	0	0	0	0	75,228	0	0	0	3,690	02/26/2021
055778-AM-2	BTMU Capital Corp Equip Note Series E		10/01/2019	PGIM, Inc.		742,537	711,462	711,462	711,462	0	0	0	0	0	711,462	0	31,075	31,075	51,131	02/26/2021
055778-AN-0	BTMU Capital Corp Equipment Note		10/15/2019	Redemption 100.0000		390,909	390,909	435,023	414,286	0	(23,377)	0	(23,377)	0	390,909	0	0	0	14,161	10/15/2024
057224-AZ-0	Baker Hughes Inc CORPORATE		02/27/2019	RBC Capital Markets		5,473,951	5,375,000	6,477,258	6,327,280	0	(4,352)	0	(4,352)	0	6,322,929	0	(848,978)	(848,978)	125,911	09/15/2040
057224-BC-0	Baker Hughes Inc CORPORATE		03/11/2019	Various		502,131	500,000	503,352	501,485	0	(120)	0	(120)	0	501,366	0	765	765	9,138	08/15/2021
05825#-AL-2	Baldwin Richardson Foods Senior Secured		12/31/2019	Redemption 100.0000		1,063,177	1,063,177	1,063,177	1,063,177	0	0	0	0	0	1,063,177	0	0	0	40,367	12/31/2021
05950B-BG-8	BANK OF AMERICA ALT LOAN TRUST CMO		12/01/2019	Low Book Value		63,324	57,463	2,161	17,187	0	(14,581)	0	(14,581)	0	2,606	0	60,717	60,717	2,011	06/25/2046
05950B-BG-8	BANK OF AMERICA ALT LOAN TRUST CMO		07/01/2019	Paydown		85,701	86,951	17,501	26,007	0	59,694	0	59,694	0	85,701	0	0	0	1,728	06/25/2046
06036F-BB-6	BANK BANK_18-BNK15 CMBS		03/18/2019	Merrill Lynch,Pierce,Fenner &		2,112,813	2,000,000	2,019,958	2,019,781	0	(441)	0	(441)	0	2,019,340	0	93,473	93,473	25,058	11/15/2061
060505-EZ-3	BANK OF AMERICA CORP 2.604% 03/15/23		12/05/2019	Redemption 100.6580		114,514	113,766	111,416	109,826	0	733	0	733	1,591	114,514	2,365	0	2,365	3,598	03/15/2023
06051G-CS-6	BANK OF AMERICA CORP PRVT CMO OTHER WHO		12/01/2019	Paydown		88,300	86,298	41,092	58,038	0	28,260	0	28,260	0	86,298	0	0	0	3,166	09/20/2034
06406H-BM-0	BANK OF NEW YORK MELLON CORPORATE		05/15/2019	Maturity		5,140,000	5,140,000	5,536,911	5,158,409	0	(18,409)	0	(18,409)	0	5,140,000	0	0	0	140,065	05/15/2019
06406H-CV-9	BANK OF NEW YORK MELLON CORPORATE		03/12/2019	Daiwa Securities Co. Ltd Tokyo		608,484	600,000	614,332	609,484	0	(339)	0	(339)	0	609,145	0	(661)	(661)	6,743	05/15/2024
064229-AB-3	BANK OF THE WEST AUTO TRUST BW ASSET BAC		08/15/2019	Paydown		1,180,472	1,180,472	1,180,348	1,180,432	0	40	0	40	0	1,180,472	0	0	0	7,560	02/15/2021
064229-AC-1	BANK OF THE WEST AUTO TRUST BW ASSET BAC		12/15/2019	Paydown		499,792	499,792	499,720	499,746	0	46	0	46	0	499,792	0	0	0	8,976	01/15/2023
065603-AB-8	BOTW_AUTO ASSET BACKED		12/15/2019	Paydown		9,497,533	9,497,533	9,497,113	9,497,091	0	442	0	442	0	9,497,533	0	0	0	213,470	04/15/2021
070101-C*-9	Basin Electric Power Coop 1ST MTG OBLIG		10/01/2019	Redemption 100.0000		4,291,667	4,291,667	4,291,667	4,291,667	0	0	0	0	0	4,291,667	0	0	0	190,872	10/01/2038
07132#-AC-6	Battelle Memorial Institute Series A Sen		08/05/2019	Maturity		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	2,025,000	08/05/2019
07274E-AD-5	BAYER US FINANCE LLC CORPORATE		10/08/2019	Maturity		5,000,000	5,000,000	5,083,900	5,019,473	0	(19,473)	0	(19,473)	0	5,000,000	0	0	0	118,750	10/08/2019
07330N-AJ-4	BB&T CORP CORPORATE 2.850% 04/01/21		11/18/2019	Mitsubishi UFJ SEC (USA) Inc		9,043,346	8,940,000	8,932,490	8,937,272	0	1,013	0	1,013	0	8,938,285	0	105,061	105,061	289,470	04/01/2021
07330N-AL-9	BB&T CORP 1.450% 05/10/19		05/10/2019	Maturity		6,825,000	6,825,000	6,803,474	6,822,275	0	2,725	0	2,725	0	6,825,000	0	0	0	49,481	05/10/2019
07384Y-EN-2	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		11/25/2019	Paydown		16,243	16,243	16,309	16,266	0	(23)	0	(23)	0	16,243	0	0	0	297	10/25/2032
07384Y-GX-8	BEAR STEARNS ASSET BACKED SECU SERIES 2		12/26/2019	Paydown		12,397	12,397	12,397	12,397	0	0	0	0	0	12,397	0	0	0	245	11/25/2042
07384Y-GY-6	BEAR STEARNS ASSET BACKED SECU SERIES 2		12/26/2019	Paydown		37,190	37,190	37,190	37,190	0	0	0	0	0	37,190	0	0	0	842	11/25/2042
07387#-AB-0	Bear Swamp Finance Ltd Prtnshp Senior Se		12/31/2019	Redemption 100.0000		37,983	37,983	37,983	37,983	0	0	0	0	0	37,983	0	0	0	1,168	10/08/2025
07387#-AC-8	Bear Swamp Finance Ltd Prtnshp Senior Se		06/28/2019	Call 100.0000		283,940	283,940	283,940	283,940	0	0	0	0	0	283,940	0	0	0	4,789	10/08/2025
07387#-AC-8	Bear Swamp Finance Ltd Prtnshp Senior Se		12/31/2019	Redemption 100.0000		14,160	14,160	14,160	14,160	0	0	0	0	0	14,160	0	0	0	472	10/08/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
075887-BG-3	BECTON DICKINSON & CO CORPORATE		06/05/2019	Tender (Corp Action)		2,975,627	2,697,000	2,792,530	2,786,394	0	(819)	0	(819)	0	2,785,575	0	109,142	109,142	77,337	12/15/2044
075887-BG-3	BECTON DICKINSON & CO CORPORATE		06/19/2019	PGIM, Inc.		94,139	86,000	94,344	93,754	0	(81)	0	(81)	0	93,672	0	467	467	2,634	12/15/2044
075887-BM-0	BECTON DICKINSON & CO CORPORATE		06/05/2019	Tender (Corp Action)		2,546,652	2,353,000	2,486,674	2,481,952	0	(1,166)	0	(1,166)	0	2,480,786	0	(4,724)	(4,724)	98,955	05/15/2044
07604#-AA-9	Bedford Capital Trust 2001-1 ABS-2001-1		07/29/2019	Redemption 100.0000		449,836	449,836	482,224	466,459	0	(16,623)	0	(16,623)	0	449,836	0	0	0	(2,205)	06/28/2026
07604#-AB-7	Bedford Capital Trust 2001-1 ABS 2001-1		12/28/2019	Redemption 100.0000		227,661	227,661	227,661	227,661	0	0	0	0	0	227,661	0	0	0	7,927	12/28/2021
07604#-AC-5	Bedford Capital Trust 2001-1 ABS IRR Cla		12/28/2019	Redemption 100.0322		518,387	518,220	518,220	518,220	0	167	0	167	0	518,387	0	0	0	18,108	01/28/2022
084664-CH-2	BERKSHIRE HATHAWAY FIN CORP FLOATER		03/15/2019	Maturity		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	170,045	03/15/2019
08516*-AB-6	Berlin Station LLC Senior Note		10/31/2019	Various		979,000	979,000	979,000	979,000	0	0	0	0	0	979,000	0	0	0	45,891	09/30/2031
08877@-AA-9	BGS CTL Pass-Through Trust Series 2010 T		12/15/2019	Redemption 100.0000		1,094,292	1,094,292	1,094,292	1,094,292	0	0	0	0	0	1,094,292	0	0	0	38,843	06/15/2032
08886*-AA-0	BGS CTL Pass-Thru TR SER 2012 TR CTF-SC2		12/15/2019	Various		142,753	142,753	142,753	142,753	0	0	0	0	0	142,753	0	0	0	3,098	06/15/2032
09068#-AA-4	Biotrial, USA, Inc. Debt		12/26/2019	Redemption 100.0000		435,018	435,018	435,366	435,326	0	(309)	0	(309)	0	435,018	0	0	0	17,938	07/25/2022
09143*-AA-7	Bishop Hill II Holdings, LLC Senior Secu		12/31/2019	Various		1,797,669	1,797,669	1,797,669	1,797,669	0	0	0	0	0	1,797,669	0	0	0	55,749	03/31/2032
097023-BA-2	BOEING CO CORPORATE 5.875% 02/15/40		09/13/2019	SUMRIDGE PARTNERS LLC		166,354	125,000	169,479	165,136	0	(908)	0	(908)	0	164,228	0	2,125	2,125	7,997	02/15/2040
097023-BK-0	BOEING CO CORPORATE 3.300% 03/01/35		09/12/2019	Barclays Capital Inc		2,966,610	3,000,000	2,911,560	2,924,122	0	2,568	0	2,568	0	2,926,690	0	39,920	39,920	103,125	03/01/2035
097023-BL-8	BOEING CO CORPORATE 3.500% 03/01/45		09/12/2019	Barclays Capital Inc		4,937,600	5,000,000	4,814,300	4,828,236	0	2,919	0	2,919	0	4,831,155	0	106,445	106,445	182,292	03/01/2045
097023-BQ-7	BOEING CO CORPORATE 1.875% 06/15/23		12/12/2019	Goldman Sachs & Co		402,457	405,000	399,010	401,126	0	804	0	804	0	401,930	0	527	527	7,615	06/15/2023
103304-BK-6	BOYD GAMING CORP CORPORATE		12/03/2019	Call 103.4380		2,844,545	2,750,000	2,921,875	2,845,011	0	(35,506)	0	(35,506)	0	2,809,505	0	(59,505)	(59,505)	293,061	05/15/2023
10373Q-AL-4	BP CAPITAL MARKETS PLC CORPORATE		03/12/2019	Morgan Stanley & Co, Inc		297,993	301,000	293,628	293,700	0	316	0	316	0	294,016	0	3,977	3,977	2,851	05/10/2023
10563*-AB-4	WHBraumInc,BraumInc,RetailBld Senior Not		01/17/2019	Redemption 100.0000		1,768,571	1,768,571	1,768,571	1,768,571	0	0	0	0	0	1,768,571	0	0	0	21,002	01/17/2024
10575@-AC-6	Bray International, Inc. Senior Secured		01/12/2019	Redemption 100.0000		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	19,719	01/12/2019
10623*-AA-4	Brazos Sandy Creek Elec Coop Series A Se		12/30/2019	Various		409,444	409,444	409,444	409,444	0	0	0	0	0	409,444	0	0	0	20,083	06/30/2024
110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE		09/12/2019	WELLS FARGO SEC LLC		102,950	105,000	101,152	101,678	0	65	0	65	0	101,743	0	1,208	1,208	3,839	08/01/2042
110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE		06/19/2019	PGIM, Inc.		92,673	101,000	97,298	97,804	0	41	0	41	0	97,845	0	(5,173)	(5,173)	2,909	08/01/2042
110122-AX-6	BRISTOL MYERS SQUIBB CO CORPORATE		09/18/2019	Susquehanna Intl Group		278,226	237,000	268,733	266,236	0	(523)	0	(523)	0	265,713	0	12,514	12,514	11,228	03/01/2044
110122-BA-5	BRISTOL MYERS SQUIBB CO CORPORATE		02/27/2019	Maturity		45,600,000	45,600,000	45,563,520	45,596,472	0	3,528	0	3,528	0	45,600,000	0	0	0	364,800	02/27/2019
114474-B*-9	Brookshire Grocery Company Senior Note		12/01/2019	Redemption 100.0000		503,475	503,475	503,475	503,475	0	0	0	0	0	503,475	0	0	0	16,626	11/01/2026
114474-D#-3	Brookshire Grocery Company Senior Note		12/01/2019	Redemption 100.0000		59,784	59,784	59,784	59,784	0	0	0	0	0	59,784	0	0	0	1,843	11/01/2028
114474-D*-7	Brookshire Grocery Company Senior Note		12/01/2019	Redemption 100.0000		345,601	345,601	345,601	345,601	0	0	0	0	0	345,601	0	0	0	9,892	11/29/2027
12477@-AA-5	CAPC Asst Stabilization Fnd #1 Senior Se		12/06/2019	Call 100.0000		2,830,989	2,830,989	2,805,910	2,809,951	0	2,531	0	2,531	0	2,812,481	0	18,508	18,508	71,599	07/31/2021
12477@-AA-5	CAPC Asst Stabilization Fnd #1 Senior Se		12/31/2019	Various		333,861	333,861	330,903	331,293	0	2,568	0	2,568	0	333,861	0	0	0	16,582	07/31/2021
124857-AJ-2	CBS CORP CORPORATE 4.850% 07/01/42		06/19/2019	PGIM, Inc.		648,919	628,000	684,056	677,262	0	(607)	0	(607)	0	676,655	0	(27,737)	(27,737)	29,527	07/01/2042
12489W-GD-0	CREDIT-BASED ASSET SERVICING ABS FLOATER		12/26/2019	Paydown		45,008	82,138	72,213	63,415	0	(18,408)	0	(18,408)	0	45,008	0	0	0	1,307	01/25/2033
12489W-NN-0	CREDIT-BASED ASSET SERVICING CBASS_05-CB		07/01/2019	Paydown		1,122,317	1,122,317	1,038,549	1,068,686	0	53,631	0	53,631	0	1,122,317	0	0	0	21,728	07/25/2035
12489W-PJ-7	CREDIT-BASED ASSET SERVICING ASSET BACKE		02/01/2019	Paydown		90,018	90,018	84,218	89,644	0	374	0	374	0	90,018	0	0	0	305	11/25/2035
1248EP-AY-9	CCO HLDGS LLC CAP CORP CORPORATE		07/02/2019	Citigroup Capital Markets Inc		387,191	381,000	367,665	374,734	0	774	0	774	0	375,508	0	11,683	11,683	15,280	09/30/2022
12502Y-AP-8	CCR Inc. MT 100 Paymt Rights Senior Secu		12/10/2019	Redemption 100.0000		2,607,143	2,607,143	2,634,250	2,623,032	0	(15,889)	0	(15,889)	0	2,607,143	0	0	0	67,079	07/11/2022
12506Y-AG-4	CDC MORTGAGE CAPITAL TRUST ABS FLOATER		12/26/2019	Low Book Value		39,249	32,637	342	342	0	0	0	0	0	342	0	38,908	38,908	0	01/25/2033
12514@-AA-0	CED California Holdings, LLC Senior Note		12/31/2019	Various		373,235	373,235	373,235	373,235	0	0	0	0	0	373,235	0	0	0	14,355	06/30/2037
12519*-AA-7	CED Alamo 5, LLC Debt in a Project		12/31/2019	Redemption 100.0000		150,169	150,169	150,169	150,169	0	0	0	0	0	150,169	0	0	0	5,184	12/31/2040
12520@-AA-2	CCP-PL Lessor, LLC Debt in a Project		10/11/2019	Redemption 100.0000		1,306,968	1,306,968	1,306,968	1,306,968	0	0	0	0	0	1,306,968	0	0	0	45,255	12/31/2027
12522#-AA-8	CDC Small Business Fin Corp. Promissory		12/31/2019	Various		111,111	111,111	109,337	109,466	0	1,645	0	1,645	0	111,111	0	0	0	4,703	12/21/2024
12542R-F*-6	CHS Inc. Senior Note 4.000% 11/23/20		11/23/2019	Various		8,820,000	8,820,000	8,820,000	8,820,000	0	0	0	0	0	8,820,000	0	0	0	352,800	11/23/2020
12542R-F@-4	CHS Inc. Sr. Unsecured Notes		06/10/2019	Various		14,980,000	14,980,000	15,624,133	15,032,355	0	(52,355)	0	(52,355)	0	14,980,000	0	0	0	305,592	06/10/2019

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	CHS COMMUNITY HEALTH SYS PUBLIC BK LN		03/06/2019	Redemption 100.0000		3,072,356	3,072,356	3,075,812	3,072,592	0	(236)	0	(236)	0	3,072,356	0	0	0	47,603	01/27/2021
125509-BH-1	CIGNA CORP CORPORATE 6.150% 11/15/36		10/11/2019	Various		7,003,880	7,000,000	7,005,600	7,003,874	0	6	0	6	0	7,003,880	0	0	0	389,842	11/15/2036
125509-BQ-1	CIGNA CORP CORPORATE 5.875% 03/15/41		10/11/2019	Taxable Exchange		890,351	750,000	895,028	885,974	0	(2,897)	0	(2,897)	0	883,077	0	7,274	7,274	47,245	03/15/2041
125509-BT-5	CIGNA CORP CORPORATE 5.375% 02/15/42		06/19/2019	PGIM, Inc.		386,862	350,000	410,344	407,803	0	(730)	0	(730)	0	407,073	0	(20,211)	(20,211)	15,938	02/15/2042
125509-BT-5	CIGNA CORP CORPORATE 5.375% 02/15/42		10/11/2019	Various		11,857,436	10,321,000	11,968,199	11,890,149	0	(32,713)	0	(32,713)	0	11,857,436	0	0	0	641,049	02/15/2042
12558M-AF-9	CIT GROUP HOME EQUITY LOAN TRU SERIES 2		12/01/2019	Paydown		94,570	94,570	95,015	94,780	0	(210)	0	(210)	0	94,570	0	0	0	3,722	02/25/2033
12591K-AB-1	COMM MORTGAGE TRUST COMM_13-CR CMBS		12/01/2019	Paydown		1,443,610	1,432,760	1,474,400	1,528,929	0	(96,169)	0	(96,169)	0	1,432,760	0	0	0	23,447	10/10/2046
12591R-AX-8	COMM MORTGAGE TRUST COMM_14-CR CMBS		03/01/2019	Paydown		5,803,076	5,803,076	5,972,469	5,808,510	0	(5,434)	0	(5,434)	0	5,803,076	0	0	0	33,329	02/10/2047
12591T-AB-2	COMM MORTGAGE TRUST COMM_14-LC CMBS		03/01/2019	Paydown		3,245,923	3,245,923	3,344,170	3,247,599	0	(1,675)	0	(1,675)	0	3,245,923	0	0	0	21,763	04/10/2047
12591T-AC-0	COMM MORTGAGE TRUST COMM_14-LC CMBS		12/01/2019	Paydown		4,071,813	4,071,813	4,076,744	4,076,321	0	(4,508)	0	(4,508)	0	4,071,813	0	0	0	96,957	04/10/2047
12591T-AD-8	COMM MORTGAGE TRUST COMM_14-LC CMBS		12/01/2019	Paydown		258,867	258,867	261,437	260,184	0	(1,317)	0	(1,317)	0	258,867	0	0	0	7,148	04/10/2047
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-UB CMBS		12/01/2019	Paydown		3,994,305	3,994,305	4,002,107	4,001,432	0	(7,127)	0	(7,127)	0	3,994,305	0	0	0	85,979	03/10/2047
12591V-AD-3	COMM MORTGAGE TRUST CMBS		12/01/2019	Paydown		50,611	50,611	51,115	50,872	0	(261)	0	(261)	0	50,611	0	0	0	818	04/10/2047
12592M-BG-4	COMM 2014-LC17 CMBS 3.620% 10/10/47		12/01/2019	Paydown		8,252,611	8,252,611	8,317,084	8,313,066	0	(60,455)	0	(60,455)	0	8,252,611	0	0	0	157,350	10/10/2047
12592X-AZ-9	COMM MORTGAGE TRUST COMM_15-CR CMBS		12/01/2019	Paydown		3,214,162	3,214,162	3,288,393	3,229,602	0	(15,440)	0	(15,440)	0	3,214,162	0	0	0	84,420	03/10/2048
12593Q-BB-5	COMM MORTGAGE TRUST COMM_15-CR CMBS		12/01/2019	Paydown		409,968	404,514	416,639	407,793	0	(3,279)	0	(3,279)	0	404,514	0	0	0	8,895	10/10/2048
12625K-AD-7	COMM MORTGAGE TRUST CMBS		11/01/2019	Paydown		1,827,225	1,827,225	1,836,952	1,831,478	0	(4,253)	0	(4,253)	0	1,827,225	0	0	0	45,622	06/10/2046
12625L-AH-6	CRF-18 Subordinated Note		12/02/2019	Call 126.8486		2,346,328	1,849,707	0	0	0	0	0	0	0	0	0	2,346,328	2,346,328	0	06/01/2031
12625L-AH-6	CRF-18 Subordinated Note		01/02/2019	Redemption 16.3724		185,932	1,135,646	185,932	185,932	0	0	0	0	0	185,932	0	0	0	0	06/01/2031
12625L-AH-6	CRF-18 Subordinated Note		01/02/2019	Capital Distribution		632,685	0	632,685	632,685	0	0	0	0	0	632,685	0	0	0	0	06/01/2031
12625V-AL-5	CRF-19 LLC Subordinated Note Class D		12/02/2019	Call 131.1088		985,778	751,878	0	0	0	0	0	0	0	0	0	985,778	985,778	0	08/01/2035
12625V-AL-5	CRF-19 LLC Subordinated Note Class D		03/16/2019	Redemption 16.8357		(15,769)	(93,665)	(15,768)	(15,769)	0	0	0	0	0	(15,769)	0	0	0	0	08/01/2035
12625V-AL-5	CRF-19 LLC Subordinated Note Class D		03/16/2019	Capital Distribution		15,769	0	15,769	15,769	0	0	0	0	0	15,769	0	0	0	0	08/01/2035
12626B-AB-0	COMM_13-CR10 CMBS 2.972% 08/10/46		06/01/2019	Paydown		156,555	153,204	157,417	162,095	0	(8,891)	0	(8,891)	0	153,204	0	0	0	5,627	08/10/2046
12626B-AC-8	COMM_13-CR10 CMBS 3.923% 08/10/46		06/01/2019	Paydown		81,459	77,464	78,236	77,807	0	(343)	0	(343)	0	77,464	0	0	0	1,530	08/10/2046
12626G-AE-3	COMM MORTGAGE TRUST CMBS		11/01/2019	Paydown		656,801	656,801	663,360	659,776	0	(2,975)	0	(2,975)	0	656,801	0	0	0	23,577	08/10/2046
12626G-BH-5	COMM MORTGAGE TRUST CMBS		12/01/2019	Paydown		7,762,705	7,762,705	7,823,351	7,816,631	0	(53,926)	0	(53,926)	0	7,762,705	0	0	0	158,820	08/10/2046
12626L-AB-8	COMM MORTGAGE TRUST CMBS		01/01/2019	Paydown		5,000,000	5,000,000	5,203,125	5,002,865	0	(2,865)	0	(2,865)	0	5,000,000	0	0	0	12,696	08/10/2050
12626L-AD-4	COMM MORTGAGE TRUST CMBS		12/01/2019	Paydown		20,442	20,442	20,645	20,537	0	(95)	0	(95)	0	20,442	0	0	0	86	08/10/2050
12629N-AB-1	COMM MORTGAGE TRUST COMM_15-DC CMBS		12/01/2019	Paydown		6,886,459	6,886,459	7,122,343	6,935,154	0	(48,695)	0	(48,695)	0	6,886,459	0	0	0	175,126	02/10/2048
126307-AV-9	CSC HOLDINGS LLC CORPORATE		10/08/2019	Call 100.0000		725,000	725,000	725,522	725,414	0	(414)	0	(414)	0	725,000	0	0	0	30,241	12/15/2021
12630B-AX-6	COMM MORTGAGE TRUST COMM_13-CR CMBS		08/01/2019	Paydown		260,952	260,952	259,158	257,243	0	3,709	0	3,709	0	260,952	0	0	0	4,895	11/10/2046
12630B-AZ-1	COMM MORTGAGE TRUST COMM_13-CR CMBS		08/01/2019	Paydown		4,454,401	4,454,401	4,498,940	4,476,326	0	(21,925)	0	(21,925)	0	4,454,401	0	0	0	116,646	11/10/2046
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		12/01/2019	Paydown		130,435	130,435	135,314	130,441	0	(6)	0	(6)	0	130,435	0	0	0	2,729	02/10/2047
12631D-BA-0	COMM MORTGAGE TRUST CMBS		12/01/2019	Paydown		1,733,783	1,733,783	1,751,087	1,742,889	0	(9,106)	0	(9,106)	0	1,733,783	0	0	0	67,952	05/10/2047
12632Q-AW-3	COMM MORTGAGE TRUST COMM_14-CR CMBS		11/01/2019	Paydown		71,907	71,907	72,623	72,253	0	(346)	0	(346)	0	71,907	0	0	0	2,340	07/15/2047
12634N-AS-7	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		12/01/2019	Paydown		382,190	376,112	375,635	375,661	0	451	0	451	0	376,112	0	0	0	10,782	06/15/2057
12636M-AC-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		12/01/2019	Paydown		10,134,412	9,655,696	9,945,338	9,829,810	0	(174,114)	0	(174,114)	0	9,655,696	0	0	0	546,602	01/15/2049
12640B-GT-4	CSX CORP CORPORATE 3.700% 10/30/20		10/15/2019	Call 101.8952		5,606,275	5,502,000	5,555,149	5,512,836	0	(5,189)	0	(5,189)	0	5,507,648	0	(5,648)	(5,648)	298,801	10/30/2020
126650-CN-8	CVS HEALTH CORP CORPORATE		06/19/2019	PGIM, Inc.		1,247,346	1,191,000	1,278,925	1,274,159	0	(800)	0	(800)	0	1,273,360	0	(26,013)	(26,013)	55,952	07/20/2045
126671-3K-0	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2		08/26/2019	Paydown		64,397	64,397	64,397	64,397	0	0	0	0	0	64,397	0	0	0	614	02/25/2034
126671-3L-8	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2		12/26/2019	Paydown		21,599	21,599	21,599	21,599	0	0	0	0	0	21,599	0	0	0	350	12/25/2033
126671-F8-4	COUNTRYWIDE ASSET-BACKED CERTI CWL_03-BC		12/26/2019	Paydown		94,775	94,775	95,294	95,027	0	(251)	0	(251)	0	94,775	0	0	0	1,638	07/25/2033
126671-RF-5	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/26/2019	Paydown		145,662	143,471	122,272	122,458	0	21,013	0	21,013	0	143,471	0	0	0	4,179	05/25/2032
126671-SL-1	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/26/2019	Paydown		27,382	27,382	26,553	26,623	0	760	0	760	0	27,382	0	0	0	347	12/25/2032
126671-TL-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/26/2019	Paydown		80,417	80,417	80,832	80,529	0	(112)	0	(112)	0	80,417	0	0	0	2,262	02/25/2033
126673-RQ-7	Countrywide Asset-Backed Certi CWL_04-13		12/26/2019	Paydown		634,591	634,591	447,917	548,740	0	85,851	0	85,851	0	634,591	0	0	0	20,073	04/25/2035
12667F-5M-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		10/07/2019	JP Morgan Securities, Inc		36,330	39,489	37,406	21,630	0	(16,963)	0	(16,963)	0	4,668	0	31,662	31,662	1,689	04/25/2020
12667F-5M-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		10/01/2019	Paydown		48,466	54,385	51,516	29,789	0	18,676	0	18,676	0	48,466	0	0	0	1,178	04/25/2020
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-		12/01/2019	Paydown		31,968	31,968	32,712	31,947	0	21	0	21	0	31,968	0	0	0	728	09/25/2020
12667F-YT-6	COUNTRYWIDE ALTERNATIVE LOAN T CMO		12/01/2019	Paydown		174,639	173,896	169,733	172,677	0	1,688	469	1,219	0	173,896	0	0	0	3,755	01/25/2020
12667F-YT-6	COUNTRYWIDE ALTERNATIVE LOAN T CMO		10/02/2019	Redemption 100.0000		59,641	59,641	58,287	59,223	0	1,536	1,118	418	0	59,641	0	0	0	2,485	01/25/2020
12667G-BE-2	COUNTRYWIDE ALT A 2005-10CB, 1A9		12/01/2019	Low Book Value		43,746	447,524	274	232	0	0	0	0	0	232	0	43,514	43,514	0	05/25/2035

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12667G-FF-5	COUNTRYWIDE ALT A 2005-18CB, A9		12/01/2019	Low Book Value		124,445	325,331	274	274	0	0	0	0	0	274	0	124,171	124,171	0	05/25/2035
12667G-HK-2	COUNTRYWIDE ALT A CWALT_05-J5		12/01/2019	Low Book Value		4,909	3,992	3,592	2,828	0	(162)	0	(162)	0	2,666	0	2,243	2,243	93	01/25/2035
12667G-HK-2	COUNTRYWIDE ALT A CWALT_05-J5		04/01/2019	Paydown		594	594	535	421	0	173	0	173	0	594	0	0	0	10	01/25/2035
12668S-DW-3	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC		12/01/2019	Low Book Value		19,565	0	0	0	0	0	0	0	0	0	0	19,565	19,565	0	07/25/2027
12668N-AD-9	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		12/26/2019	Paydown		585,080	585,080	204,670	210,854	0	374,225	0	374,225	0	585,080	0	0	0	7,058	08/25/2037
12669G-A7-6	COUNTRYWIDE HOME LOANS CWHL_05_HYB3		12/01/2019	Paydown		10,723	10,723	10,281	9,332	0	1,391	0	1,391	0	10,723	0	0	0	233	06/20/2035
12674@-AA-6	SPEs Owned by Fortress Inv Grp Credit Te		12/10/2019	Redemption 100.0000		298,773	298,773	298,773	298,773	0	0	0	0	0	298,773	0	0	0	6,539	08/10/2035
12682#-AA-4	CV Project Entity, LLC Debt in a Project		05/16/2019	Call 100.0000		7,535,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	136,434	01/15/2020
12682#-AB-2	CV Project Entity, LLC Debt in a Project		05/16/2019	Call 100.0000		871,479	871,479	871,479	871,479	0	0	0	0	0	871,479	0	0	0	13,996	01/15/2020
12682#-AB-2	CV Project Entity, LLC Debt in a Project		03/29/2019	Redemption 100.0000		5,810	5,810	5,810	5,810	0	0	0	0	0	5,810	0	0	0	60	01/15/2020
12696*-AC-8	Cyrq Power Systems, LLC Debt in a Projec		12/31/2019	Various		2,381,767	2,381,767	2,381,767	2,381,767	0	0	0	0	0	2,381,767	0	0	0	77,844	06/30/2023
12806*-AH-4	Caithness Long Island, LLC Series H Seni		07/15/2019	Redemption 100.0000		619,160	619,160	619,160	619,160	0	0	0	0	0	619,160	0	0	0	26,571	01/15/2032
13342B-AE-5	Cameron International Corp CORPORATE		11/20/2019	Call 103.9190		5,325,849	5,125,000	5,081,489	5,112,417	0	4,496	0	4,496	0	5,116,913	0	8,087	8,087	425,068	06/01/2021
13342B-AF-2	Cameron International Corp CORPORATE		06/19/2019	PGIM, Inc.		656,992	550,000	708,278	687,370	0	(1,814)	0	(1,814)	0	685,555	0	(28,564)	(28,564)	18,090	06/01/2041
14042O-NK-2	CAPITAL ONE BANK USA NA CORPORATE		05/03/2019	Call 100.0000		38,450,000	38,450,000	38,410,510	38,445,381	0	2,667	0	2,667	0	38,448,048	0	1,952	1,952	370,936	06/05/2019
14149Y-BB-3	CARDINAL HEALTH INC WAS CARDIN CORPORATE		06/19/2019	PGIM, Inc.		50,669	55,000	57,845	57,643	0	(27)	0	(27)	0	57,615	0	(6,947)	(6,947)	1,478	11/15/2044
14149Y-BM-9	CARDINAL HEALTH INC WAS CARDIN CORPORATE		06/19/2019	PGIM, Inc.		144,616	160,000	160,000	160,000	0	0	0	0	0	160,000	0	(15,384)	(15,384)	3,591	06/15/2047
141781-BF-0	Cargill Inc CORPORATE 4.760% 11/23/45		06/19/2019	PGIM, Inc.		231,250	197,000	187,197	187,659	0	80	0	80	0	187,739	0	43,512	43,512	5,392	11/23/2045
14314R-AC-6	CARMX_AUTO ASSET BACKED		12/15/2019	Paydown		723,245	723,245	723,196	723,207	0	38	0	38	0	723,245	0	0	0	14,058	10/17/2022
144141-DB-1	DUKE ENERGY PROGRESS INC CORPORATE		03/14/2019	WELLS FARGO SEC LLC		829,274	827,000	894,288	888,311	0	(376)	0	(376)	0	887,936	0	(58,661)	(58,661)	11,585	05/15/2042
149123-CC-3	CATERPILLAR INC CORPORATE		03/12/2019	Southwest Securities Inc.		617,550	600,000	609,887	606,476	0	(240)	0	(240)	0	606,236	0	11,314	11,314	6,743	05/15/2024
14916R-AF-1	Catholic Health Initiatives CORP		12/12/2019	Market Axess		4,671,081	4,430,000	4,419,722	4,424,386	0	1,013	0	1,013	0	4,425,399	0	245,682	245,682	255,833	08/01/2023
151020-AM-6	Celgene Corporation CORPORATE		11/22/2019	Taxable Exchange		3,294,546	3,072,000	3,317,225	3,299,209	0	(4,663)	0	(4,663)	0	3,294,546	0	0	0	144,843	05/15/2044
151020-AR-5	Celgene Corporation CORPORATE		11/22/2019	Taxable Exchange		473,186	470,000	477,210	474,176	0	(990)	0	(990)	0	473,186	0	0	0	21,181	08/15/2022
151020-AU-8	Celgene Corporation CORPORATE		11/22/2019	Taxable Exchange		13,686,811	13,735,000	13,683,536	13,686,299	0	512	0	512	0	13,686,811	0	0	0	871,791	08/15/2045
151020-AZ-7	Celgene Corporation CORPORATE		11/22/2019	Various		16,203,946	16,300,000	16,202,200	16,202,714	0	1,232	0	1,232	0	16,203,946	0	0	0	931,183	02/20/2048
15137@-AA-0	Centennial Pipeline LLC Senior Note		12/31/2019	Redemption 100.0000		640,000	640,000	640,000	640,000	0	0	0	0	0	640,000	0	0	0	32,280	03/31/2024
15137@-AC-6	Centennial Pipeline LLC Senior Note		12/31/2019	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	7,990	03/31/2024
15137@-AD-4	Centennial Pipeline LLC Senior Note		12/31/2019	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	5,903	03/31/2024
15137@-AE-2	Centennial Pipeline LLC Senior Note		12/31/2019	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	4,045	03/31/2024
15137@-AF-9	Centennial Pipeline LLC Senior Note		12/31/2019	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	3,960	03/31/2024
15137@-AG-7	Centennial Pipeline LLC Senior Note		12/31/2019	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	8,060	03/31/2024
15137@-AH-5	Centennial Pipeline LLC Senior Note		12/31/2019	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	7,940	03/31/2024
15137@-AJ-1	Centennial Pipeline LLC Senior Note - Se		12/31/2019	Redemption 100.0000		240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	12,345	03/31/2024
15160#-AA-8	Center Operating Company, L.P. SRNT		12/31/2019	Redemption 100.0000		603,264	603,264	603,264	603,264	0	0	0	0	0	603,264	0	0	0	31,223	09/30/2023
152314-GS-3	CENTEX HOME EQUITY SERIES 2003 A CLASS		11/25/2019	Redemption 100.0000		77,117	77,117	69,308	70,055	0	7,809	747	7,062	0	77,117	0	0	0	2,784	03/25/2033
152314-KR-0	CENTEX HOME EQUITY SERIES 2004 C CLASS		12/26/2019	Paydown		84,913	84,913	84,727	84,853	0	60	0	60	0	84,913	0	0	0	1,505	06/25/2034
152314-LS-7	CENTEX HOME EQUITY CXHE_04-D		12/26/2019	Paydown		19,001	19,001	5,526	7,569	0	11,432	0	11,432	0	19,001	0	0	0	312	09/25/2034
156686-AJ-6	CENTURY TEL ENTERPRISES INC SENIOR NOTES		07/01/2019	BRILEY FBR		1,529,610	1,522,000	1,518,636	1,520,388	0	78	0	78	0	1,520,466	0	9,144	9,144	64,533	12/01/2025
15722#-AA-9	CGA Lease-Backed Pass-Thru TR Credit-Ten		12/10/2019	Redemption 100.0000		31,972	31,972	31,972	31,972	0	0	0	0	0	31,972	0	0	0	779	01/10/2041
15722*-AA-3	CGA Lease-Backed Pass-Thru TR Credit-Ten		12/10/2019	Redemption 100.0000		143,191	143,191	143,191	143,191	0	0	0	0	0	143,191	0	0	0	3,778	01/10/2041

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
15723#-AA-8	CGA Lease Backed Pass-Through Senior Not		12/10/2019	Redemption 100.0000		341,911	341,911	341,911	341,911	0	0	0	0	0	341,911	0	0	0	8,359	03/10/2045
161571-HB-3	CHASE ISSUANCE TRUST ABS FLOATER		05/15/2019	Paydown		25,800,000	25,800,000	25,800,000	25,800,000	0	0	0	0	0	25,800,000	0	0	0	308,830	05/15/2021
165183-AL-8	CHESAPEAKE FUNDING II LLC CFII ASSET BAC		12/15/2019	Paydown		545,556	545,556	539,440	540,704	0	4,853	0	4,853	0	545,556	0	0	0	5,829	05/15/2029
165183-AZ-7	CHESAPEAKE FUNDING II LLC CFII ABS FLOAT		12/16/2019	Paydown		4,786,341	4,786,341	4,786,341	4,786,341	0	0	0	0	0	4,786,341	0	0	0	70,790	08/15/2029
165183-BB-9	CHESAPEAKE FUNDING II LLC CFII ASSET BAC		12/15/2019	Paydown		4,250,520	4,250,520	4,250,221	4,250,312	0	207	0	207	0	4,250,520	0	0	0	48,277	11/15/2029
165183-BT-0	CHESAPEAKE FUNDING II LLC CFII ASSET BAC		12/15/2019	Paydown		3,175,765	3,175,765	3,175,161	3,175,170	0	595	0	595	0	3,175,765	0	0	0	86,294	01/15/2031
165303-D@-4	Chesapeake Utilities Corp Senior Note		10/12/2019	Redemption 100.0000		400,000	400,000	448,789	417,800	0	(17,800)	0	(17,800)	0	400,000	0	0	0	22,000	10/12/2020
16619#-AA-3	Chester S V C Partnership SR NT		12/20/2019	Various		97,218	97,218	113,685	99,545	0	(2,326)	0	(2,326)	0	97,218	0	0	0	5,519	11/01/2020
16619#-AB-1	Chester S V C Partnership SRNT		12/20/2019	Redemption 100.0000		10,761	10,761	10,761	10,761	0	0	0	0	0	10,761	0	0	0	416	11/01/2020
166764-BQ-2	CHEVRON CORP CORP FLOATER		12/04/2019	WELLS FARGO SEC LLC		24,018,240	24,000,000	24,000,000	24,000,000	0	0	0	0	0	24,000,000	0	18,240	18,240	664,354	03/03/2020
166764-BR-0	CHEVRON CORP CORP FLOATER		02/28/2019	Maturity		17,500,000	17,500,000	17,500,000	17,500,000	0	0	0	0	0	17,500,000	0	0	0	125,080	02/28/2019
169905-AD-8	CHOICE HOTELS CORPORATE		12/16/2019	Various		2,845,947	2,776,000	2,911,330	2,812,171	0	(36,171)	0	(36,171)	0	2,776,000	0	0	0	274,770	08/28/2020
17029P-AA-3	Choctaw 2002 Series 1 Senior Secured Not		12/15/2019	Redemption 100.0000		1,871,470	1,871,470	1,588,213	1,661,142	0	210,328	0	210,328	0	1,871,470	0	0	0	93,362	12/15/2031
17275R-AE-2	CISCO SYSTEMS INC CORPORATE		02/15/2019	Various		46,300,000	46,300,000	46,753,506	46,302,471	0	(2,471)	0	(2,471)	0	46,300,000	0	0	0	1,145,925	02/15/2019
17305E-GS-8	CITIBANK CREDIT CARD ISSUANCE ASSET BACK		09/19/2019	Various		329,984	300,000	299,755	299,746	0	16	0	16	0	299,762	0	30,223	30,223	8,382	10/13/2030
17309N-AF-8	CITIGROUP RESIDENTIAL MORT TR ASSET BACK		12/01/2019	Paydown		22,434	22,434	22,433	22,360	0	75	0	75	0	22,434	0	0	0	591	07/25/2036
17310N-AH-1	CITIBANK MORTGAGE ASSET BACKED		11/01/2019	Paydown		0	76,923	12,903	8,411	0	(8,411)	0	(8,411)	0	0	0	0	0	2,515	11/25/2036
17310N-AH-1	CITIBANK MORTGAGE ASSET BACKED		12/01/2019	Redemption 0.0001		0	73,178	12,275	8,002	0	(8,002)	0	(8,002)	0	0	0	0	0	1,724	11/25/2036
17320D-AE-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		11/01/2019	Paydown		402,356	389,067	392,932	390,636	0	(1,570)	0	(1,570)	0	389,067	0	0	0	10,622	04/10/2046
17321J-AC-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		02/01/2019	Paydown		602,740	602,740	608,739	605,638	0	(2,898)	0	(2,898)	0	602,740	0	0	0	4,114	09/10/2046
17321R-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2019	Paydown		6,529	6,529	6,594	6,560	0	(31)	0	(31)	0	6,529	0	0	0	189	11/10/2046
17321R-AE-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2019	Paydown		8,224,531	8,224,531	8,287,500	8,285,405	0	(60,874)	0	(60,874)	0	8,224,531	0	0	0	164,644	11/10/2046
17322A-AC-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		02/01/2019	Paydown		5,319,526	5,319,526	5,372,650	5,343,759	0	(24,233)	0	(24,233)	0	5,319,526	0	0	0	31,693	03/10/2047
17322M-AV-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		11/01/2019	Paydown		9,586,292	9,479,264	9,573,288	9,520,937	0	(41,673)	0	(41,673)	0	9,479,264	0	0	0	127,417	05/10/2047
17322V-AS-5	CITIGROUP COMMERCIAL MORTGAGE CMBS		08/01/2019	Paydown		802,501	802,255	810,254	806,592	0	(4,337)	0	(4,337)	0	802,255	0	0	0	14,489	07/10/2047
17323C-AB-3	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2019	Paydown		999,706	999,706	1,027,862	1,005,522	0	(5,815)	0	(5,815)	0	999,706	0	0	0	19,663	02/10/2048
17324K-AL-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2019	Paydown		1,244,110	1,244,110	1,256,648	1,248,188	0	(4,079)	0	(4,079)	0	1,244,110	0	0	0	12,502	11/10/2048
17327G-AX-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		05/13/2019	Citigroup Capital Markets Inc		2,160,859	2,000,000	2,019,934	2,019,830	0	(687)	0	(687)	0	2,019,144	0	141,716	141,716	37,766	11/10/2051
17453B-AJ-0	FRONTIER COMMUNICATIONS SENIOR NOTES		02/04/2019	Various		6,131,250	11,250,000	7,115,625	7,115,625	0	0	0	0	0	7,115,625	0	(984,375)	(984,375)	480,938	08/15/2031
17453B-AS-0	FRONTIER COMMUNICATIONS CORPORATE		08/12/2019	Barclays Capital Inc		120,000	240,000	119,400	140,400	0	0	21,000	(21,000)	0	119,400	0	600	600	20,423	01/15/2027
178002-A@-0	City National Bancshares Corpo Senior No		12/30/2019	Write-Off		1	5,000,000	1	2,077,124	0	0	2,077,123	(2,077,123)	0	1	0	0	0	0	02/21/2022
18055#-AK-8	Clarion Lion Prop Fd Hldg, L.P Senior No		06/15/2019	Various		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	354,293	06/15/2019
19416Q-EJ-5	COLGATE PALMOLIVE CO CORPORATE		11/13/2019	BPN Paribas Securities		3,711,246	3,170,000	3,482,087	3,464,390	0	(6,026)	0	(6,026)	0	3,458,364	0	252,882	252,882	158,500	08/15/2045
197677-AG-2	COLUMBIA/HCA HEALTHCARE CORP NOTES		07/01/2019	FTN FINANCIAL SECURITIES		77,385	66,000	69,465	68,260	0	(144)	0	(144)	0	68,116	0	9,269	9,269	2,791	06/15/2025
19770#-AB-0	Columbia Holdings Inc. Senior Secured No		11/28/2019	Redemption 100.0000		248,423	248,423	260,775	257,209	0	0	0	0	3,566	248,423	(12,352)	0	(12,352)	9,907	08/28/2024
20030N-BH-3	COMCAST CORP CORPORATE		09/12/2019	US Bank NA		1,174,787	1,035,000	1,112,582	1,100,336	0	(2,590)	0	(2,590)	0	1,097,746	0	77,041	77,041	51,441	01/15/2033
20030N-BM-2	COMCAST CORP CORPORATE		09/12/2019	ROBERT BAIRD		2,219,846	1,962,000	2,117,402	2,094,640	0	(4,728)	0	(4,728)	0	2,089,912	0	129,934	129,934	89,500	08/15/2034
20047#-AA-7	Comm-Works Invt Hldg Co, LLC Senior Secu		07/17/2019	Call 100.0000		256,103	256,103	256,103	256,103	0	0	0	0	0	256,103	0	0	0	16,401	06/15/2020
20047#-AA-7	Comm-Works Invt Hldg Co, LLC Senior Secu		06/17/2019	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	2,067	06/15/2020
20047#-AB-5	Comm-Works Invt Hldg Co, LLC Sr. Secured		07/17/2019	Call 100.0000		6,463,800	6,463,800	6,463,800	6,463,800	0	0	0	0	0	6,463,800	0	0	0	337,664	06/15/2020
20047#-AC-3	Comm-Works Invt Hldg Co, LLC Senior Secu		07/17/2019	Call 100.0000		1,428,571	1,428,571	1,428,571	1,428,571	0	0	0	0	0	1,428,571	0	0	0	77,912	06/15/2020
20047#-AC-3	Comm-Works Invt Hldg Co, LLC Senior Secu		06/17/2019	Redemption 100.0000		285,714	285,714	285,714	285,714	0	0	0	0	0	285,714	0	0	0	8,272	06/15/2020
20048E-AX-9	COMM MORTGAGE TRUST COMM_13-LC CMBS		10/01/2019	Paydown		3,983,591	3,859,953	3,898,251	3,876,600	0	(16,647)	0	(16,647)	0	3,859,953	0	0	0	109,897	01/10/2046
202795-JB-7	COMMONWEALTH EDISON CORPORATE		09/12/2019	US Bank NA		1,113,793	937,000	1,082,547	1,070,692	0	(2,467)	0	(2,467)	0	1,068,225	0	45,568	45,568	46,814	08/15/2043
202795-JD-3	COMMONWEALTH EDISON CORPORATE		11/15/2019	US Bank NA		143,615	118,000	139,146	137,460	0	(444)	0	(444)	0	137,015	0	6,600	6,600	7,456	01/15/2044
202795-JF-8	COMMONWEALTH EDISON CORPORATE		03/19/2019	Deutsche Bank Securities Inc		4,207,861	4,465,000	4,465,000	4,465,000	0	0	0	0	0	4,465,000	0	(257,139)	(257,139)	91,781	03/01/2045
202795-JH-4	COMMONWEALTH EDISON CORPORATE		11/19/2019	Various		5,831,145	5,750,000	5,512,813	5,536,791	0	22,614	0	22,614	0	5,559,405	0	271,740	271,740	135,309	06/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20364#-AA-2	Community Development Ventures SRNT		09/30/2019	Call 100.0000		60,031	60,031	0	3,287	0	53,924	0	53,924	0	57,211	0	2,820	2,820	5,015	09/30/2021
20373#-AE-3	Community Loan Fund of NJ Secured Note		12/18/2019	Redemption 100.0000		800,000	800,000	798,742	798,834	0	1,166	0	1,166	0	800,000	0	0	0	38,000	12/18/2019
207597-EE-1	CONNECTICUT LIGHT & PWR CO CORPORATE		02/01/2019	Maturity		6,000,000	6,000,000	5,976,060	5,999,103	0	897	0	897	0	6,000,000	0	0	0	165,000	02/01/2019
20826F-AF-3	CONOCOPHILLIPS CO CORPORATE		09/12/2019	RBC Capital Markets		199,869	183,000	195,469	193,677	0	(374)	0	(374)	0	193,303	0	6,566	6,566	6,350	11/15/2034
209111-ED-1	CONS EDISON CO OF NY DEBENTURES		05/16/2019	Pierpont Securities		2,810,000	2,500,000	2,765,825	2,704,334	0	(4,001)	0	(4,001)	0	2,700,333	0	109,667	109,667	54,896	06/15/2033
209111-EQ-2	CONS EDISON CO OF NY CORPORATE		03/06/2019	Deutsche Bank Securities Inc		4,979,172	4,400,000	5,678,992	5,445,135	0	(7,725)	0	(7,725)	0	5,437,410	0	(458,238)	(458,238)	67,577	12/01/2036
209111-EU-3	CONS EDISON CO OF NY CORPORATE		03/07/2019	Deutsche Bank Securities Inc		2,957,071	2,300,000	3,160,131	3,016,690	0	(4,427)	0	(4,427)	0	3,012,263	0	(55,192)	(55,192)	68,175	04/01/2038
209111-EX-7	CONS EDISON CO OF NY CORPORATE		04/01/2019	Maturity		9,000,000	9,000,000	10,219,540	9,037,772	0	(37,772)	0	(37,772)	0	9,000,000	0	0	0	299,250	04/01/2019
209111-EY-5	CONS EDISON CO OF NY CORPORATE		03/06/2019	Deutsche Bank Securities Inc		15,784,371	13,782,000	15,802,133	15,494,527	0	(9,851)	0	(9,851)	0	15,484,677	0	299,694	299,694	202,042	12/01/2039
209111-FA-6	CONS EDISON CO OF NY CORPORATE		02/19/2019	Morgan Stanley & Co, Inc		392,099	334,000	415,352	409,634	0	(322)	0	(322)	0	409,311	0	(17,212)	(17,212)	3,490	06/15/2040
209111-FD-0	CONS EDISON CO OF NY CORPORATE		02/01/2019	JP Morgan Securities, Inc		1,104,960	1,082,000	1,205,393	1,195,774	0	(249)	0	(249)	0	1,195,525	0	(90,565)	(90,565)	18,725	03/15/2044
209111-FE-8	CONS EDISON CO OF NY CORPORATE		02/05/2019	Key Capital Markets		895,491	900,000	903,629	902,412	0	(53)	0	(53)	0	902,359	0	(6,868)	(6,868)	5,445	12/01/2024
209111-FF-5	CONS EDISON CO OF NY CORPORATE		02/19/2019	Deutsche Bank Securities Inc		2,240,865	2,202,000	2,278,114	2,274,833	0	(192)	0	(192)	0	2,274,641	0	(33,776)	(33,776)	22,632	12/01/2054
210795-QB-9	CONTINENTAL AIR LINES INC CORP SINKING F		10/29/2019	Redemption 100.0000		226,110	226,110	234,589	233,144	0	(7,035)	0	(7,035)	0	226,110	0	0	0	6,749	10/29/2024
210805-CQ-8	CONTINENTAL AIRL PASS THRU CERTS		02/02/2019	Redemption 100.0000		499,509	499,222	497,839	498,945	0	277	0	277	0	499,222	0	0	0	16,239	02/02/2019
21166@-AA-2	Continental Mills, Inc. Senior Note		09/01/2019	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	15,450	09/01/2020
21246#-AL-0	Convenience Store Investments Senior Not		11/24/2019	Various		3,899,499	3,899,499	3,899,499	3,899,499	0	0	0	0	0	3,899,499	0	0	0	225,329	11/24/2019
21246#-AM-8	Convenience Store Investments Series J S		11/24/2019	Redemption 100.0000		1,051,473	1,051,473	1,051,473	1,051,473	0	0	0	0	0	1,051,473	0	0	0	38,390	08/24/2021
21246#-AN-6	Convenience Store Investments Series K S		11/24/2019	Redemption 100.0000		754,806	754,806	754,806	754,806	0	0	0	0	0	754,806	0	0	0	26,363	02/24/2022
21246#-AP-1	Convenience Store Investments Series L S		11/24/2019	Redemption 100.0000		347,096	347,096	347,096	347,096	0	0	0	0	0	347,096	0	0	0	9,290	08/24/2022
21246#-AQ-9	Convenience Store Investments Senior Sec		11/24/2019	Redemption 100.0000		45,970	45,970	45,970	45,970	0	0	0	0	0	45,970	0	0	0	1,082	11/24/2023
21246#-AR-7	Convenience Store Investments Senior Sec		11/24/2019	Redemption 100.0000		126,644	126,644	126,644	126,644	0	0	0	0	0	126,644	0	0	0	2,934	05/24/2033
21246#-AT-3	Convenience Store Investments Senior Not		11/24/2019	Redemption 100.0000		516,765	516,765	523,137	522,234	0	(5,470)	0	(5,470)	0	516,765	0	0	0	14,158	02/24/2034
217020-B#-2	Coorstek, Inc Series F Senior Note		08/31/2019	Redemption 100.0000		1,716,667	1,716,667	1,716,667	1,716,667	0	0	0	0	0	1,716,667	0	0	0	103,000	08/31/2021
217020-C@-3	Coorstek, Inc Senior Note		07/19/2019	Redemption 100.0000		1,666,667	1,666,667	1,666,667	1,666,667	0	0	0	0	0	1,666,667	0	0	0	61,667	07/19/2021
224044-CC-9	COX COMMUNICATIONS INC CORPORATE		06/19/2019	PGIM, Inc.		46,788	50,000	36,415	36,998	0	101	0	101	0	37,099	0	9,688	9,688	1,063	06/30/2043
22540V-CT-7	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2019	Paydown		129,358	188,664	123,732	134,881	0	(5,523)	0	(5,523)	0	129,358	0	0	0	8,929	02/25/2032
22541N-HH-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2019	Paydown		240,220	240,220	189,245	205,575	0	34,645	0	34,645	0	240,220	0	0	0	4,335	02/25/2033
22541Q-NK-4	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2019	Paydown		67,032	67,032	67,388	67,234	0	(203)	0	(203)	0	67,032	0	0	0	1,554	12/25/2033
22541Q-Y3-0	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2019	Paydown		49,724	49,724	50,004	49,853	0	(129)	0	(129)	0	49,724	0	0	0	1,151	04/25/2034
22541S-GR-3	CS FIRST BOSTON MORTGAGE SECUR SERIES 2		09/01/2019	Paydown		81,383	81,383	64,473	74,940	0	6,443	0	6,443	0	81,383	0	0	0	512	04/25/2034
225458-BM-9	CS FIRST BOSTON MTGE SECURITIE CSFB 2005		11/01/2019	Paydown		131,387	131,387	65,847	85,185	0	46,202	0	46,202	0	131,387	0	0	0	4,070	02/25/2035
22802P-AA-6	Crowley Alaska Tankers, LLC Senior Secur		10/11/2019	Redemption 100.0000		2,199,120	2,199,120	2,199,120	2,199,120	0	0	0	0	0	2,199,120	0	0	0	78,674	04/11/2033
22802P-AB-4	Crowley Alaska Tankers, LLC Senior Secur		10/11/2019	Redemption 100.0000		4,120,000	4,120,000	4,120,000	4,120,000	0	0	0	0	0	4,120,000	0	0	0	140,286	04/11/2028
22802P-AC-2	Crowley Alaska Tankers, LLC Senior Secur		10/11/2019	Various		496,000	496,000	496,000	496,000	0	0	0	0	0	496,000	0	0	0	14,806	04/12/2021
22802P-AF-5	Crowley Alaska Tankers, LLC Subordinated		12/02/2019	Baxter PRT PRV		346,560	346,560	346,560	346,560	0	0	0	0	0	346,560	0	0	0	25,955	04/12/2021
22861#-AA-6	Crown Two, Inc. Promissory Note		10/01/2019	Redemption 37.2385		10,291	27,634	10,291	10,291	0	0	0	0	0	10,291	0	0	0	0	07/01/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22861#-AA-6	Crown Two, Inc. Promissory Note		10/01/2019	Capital Distribution		26,721	0	26,721	26,721	0	0	0	0	0	26,721	0	0	0	0	07/01/2024
22948@-AA-5	MHSS - Addison LP Series 2010 Lease-Back		12/15/2019	Redemption 100.0000		710,522	710,522	710,522	710,522	0	0	0	0	0	710,522	0	0	0	22,236	10/15/2030
22951@-AA-9	Texas Health Resources SPE		12/15/2019	Various		870,732	870,732	870,732	870,732	0	0	0	0	0	870,732	0	0	0	25,822	12/15/2025
22973#-AA-1	CTL 2015-29 Trust Northwell He CTL		12/15/2019	Redemption 100.0000		98,628	98,628	98,628	98,628	0	0	0	0	0	98,628	0	0	0	2,552	12/15/2045
22976#-AA-8	Lex Lake Jackson, HP L.P. Credit Tenant		12/15/2019	Redemption 100.0000		708,157	708,157	708,157	708,157	0	0	0	0	0	708,157	0	0	0	15,575	10/15/2036
22980@-AA-4	The Home Depot USA, Inc. Credit Tenant L		12/15/2019	Redemption 100.0000		361,956	361,956	361,956	361,956	0	0	0	0	0	361,956	0	0	0	7,611	07/15/2037
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/25/2019	Low Book Value		195,525	0	0	0	0	0	0	0	0	0	0	195,525	195,525	0	06/25/2021
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		04/29/2019	Call 1600.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2021
23274*-AA-9	Cypress Creek Fund 5, LLC Debt in a Proj		10/11/2019	Redemption 100.0000		127,737	127,737	127,737	127,737	0	0	0	0	0	127,737	0	0	0	4,462	12/09/2036
23302@-AA-3	DATC Holdings Path 15 LLC Senior Note		12/15/2019	Various		369,996	369,996	369,996	369,996	0	0	0	0	0	369,996	0	0	0	24,864	12/15/2023
23311@-AA-2	DATC Path 15 Transmission LLC Senior Sec		12/15/2019	Various		2,745,032	2,745,032	2,745,032	2,745,032	0	0	0	0	0	2,745,032	0	0	0	178,242	06/15/2027
23312*-AA-3	DATC Path 15 LLC Senior note		12/15/2019	Redemption 100.0000		458,912	458,912	458,912	458,912	0	0	0	0	0	458,912	0	0	0	27,535	12/15/2028
23338V-AA-4	DTE ELECTRIC CO CORPORATE		09/12/2019	US Bank NA		455,912	410,000	436,175	433,964	0	(446)	0	(446)	0	433,519	0	22,393	22,393	15,717	04/01/2043
23338V-AD-8	DTE ELECTRIC CO CORPORATE		11/13/2019	Various		4,970,095	4,310,000	4,689,958	4,666,260	0	(7,119)	0	(7,119)	0	4,659,141	0	310,954	310,954	243,698	07/01/2044
23338V-AG-1	DTE ELECTRIC CO CORPORATE		03/14/2019	Susquehanna Intl Group		2,371,088	2,485,000	2,525,192	2,524,194	0	(157)	0	(157)	0	2,524,037	0	(152,949)	(152,949)	55,136	08/15/2047
23342K-AB-0	DRB PRIME STUDENT LOAN TRUST ASSET BACKE		02/25/2019	Paydown		1,073,562	1,073,562	1,073,452	1,073,509	0	52	0	52	0	1,073,562	0	0	0	2,291	05/27/2042
23342K-AC-8	DRB PRIME STUDENT LOAN TRUST ASSET BACKE		12/25/2019	Paydown		7,667,587	7,667,587	7,664,766	7,665,400	0	2,188	0	2,188	0	7,667,587	0	0	0	141,673	05/27/2042
233851-BE-3	DAIMLER FINANCE NORTH AMERICA CORPORATE		11/18/2019	BPN Paribas Securities		5,050,800	5,000,000	4,990,550	4,996,711	0	1,256	0	1,256	0	4,997,967	0	52,833	52,833	171,701	03/10/2021
235851-AP-7	DANAHER CORP CORPORATE		10/23/2019	Call 100.5704		6,637,646	6,600,000	6,583,962	6,594,191	0	2,714	0	2,714	0	6,596,905	0	3,095	3,095	213,206	09/15/2020
237266-AG-6	DARLING INTL INC CORPORATE		04/03/2019	Tender (Corp Action)		5,923,984	5,835,000	5,920,088	5,853,531	0	(4,846)	0	(4,846)	0	5,848,685	0	75,298	75,298	224,769	01/15/2022
244199-BC-8	DEERE & CO CORPORATE 4.375% 10/16/19		10/16/2019	Various		18,304,000	18,304,000	18,304,061	18,310,136	0	(6,136)	0	(6,136)	0	18,304,000	0	0	0	800,800	10/16/2019
244199-BF-1	DEERE & CO CORPORATE 3.900% 06/09/42		11/20/2019	Various		78,808,857	69,801,000	73,798,330	73,501,916	0	(83,178)	0	(83,178)	0	73,418,738	0	5,390,119	5,390,119	2,271,633	06/09/2042
24422E-TE-9	JOHN DEERE CAPITAL CORP CORPORATE		01/08/2019	Maturity		7,000,000	7,000,000	6,999,580	6,999,972	0	28	0	28	0	7,000,000	0	0	0	68,250	01/08/2019
24422E-UB-3	JOHN DEERE CAPITAL CORP CORPORATE		10/21/2019	WELLS FARGO SEC LLC		786,210	750,000	745,590	745,956	0	299	0	299	0	746,255	0	39,955	39,955	29,610	01/06/2028
24715@-AA-2	Deloitte LLP Guaranteed Series A Senior		08/20/2019	Various		4,545,455	4,545,455	4,545,455	4,545,455	0	0	0	0	0	4,545,455	0	0	0	305,909	08/20/2023
24715@-AD-6	Deloitte LLP Series B Senior Note		09/17/2019	Various		15,000,000	15,000,000	16,255,035	15,187,707	0	(187,707)	0	(187,707)	0	15,000,000	0	0	0	943,500	09/17/2019
247367-BH-7	DELTA AIR LINES INC CORP SINKING FUND		08/10/2019	Redemption 100.0000		127,418	127,418	80,910	102,339	0	25,079	0	25,079	0	127,418	0	0	0	6,479	08/10/2022
250847-EK-2	DTE Electric Company CORPORATE		06/19/2019	PGIM, Inc.		118,108	115,000	124,309	123,780	0	(118)	0	(118)	0	123,662	0	(5,554)	(5,554)	2,334	06/15/2042
25179M-AL-7	DEVON ENERGY CORP CORPORATE		06/19/2019	PGIM, Inc.		257,706	219,000	274,920	267,472	0	(650)	0	(650)	0	266,822	0	(9,116)	(9,116)	11,412	07/15/2041
25239*-AA-8	DeZurik, Inc. Senior Note		12/31/2019	Redemption 100.0000		2,546,667	2,546,667	2,546,667	2,546,667	0	0	0	0	0	2,546,667	0	0	0	124,150	01/03/2023
25245B-AA-5	DIAGEO INVESTMENT CORP CORPORATE		01/15/2019	Various		3,021,783	3,002,000	3,192,334	3,166,526	0	(219)	0	(219)	0	3,166,307	0	(144,524)	(144,524)	23,391	05/11/2042
254010-AC-5	DIGNITY HEALTH CORPORATE		11/01/2019	Maturity		5,400,000	5,400,000	5,400,000	5,400,000	0	0	0	0	0	5,400,000	0	0	0	142,398	11/01/2019
254683-BT-1	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT		03/15/2019	Paydown		10,365,000	10,365,000	10,396,046	10,367,768	0	(2,768)	0	(2,768)	0	10,365,000	0	0	0	76,638	09/15/2021
25468P-CK-0	WALT DISNEY CO CORPORATE		03/15/2019	Various		21,460,000	21,460,000	23,759,029	21,520,633	0	(60,633)	0	(60,633)	0	21,460,000	0	0	0	590,150	03/15/2019
25468P-CX-2	WALT DISNEY CO CORPORATE		11/15/2019	Market Axess		229,122	208,000	211,922	211,595	0	(83)	0	(83)	0	211,512	0	17,611	17,611	7,439	12/01/2042
25470D-AA-7	DISCOVERY COMMUNICATIONS LLC CORPORATE		03/20/2019	Call 101.1218		7,069,425	6,991,000	7,875,543	7,070,879	0	(28,217)	0	(28,217)	0	7,042,662	0	(51,662)	(51,662)	314,372	08/15/2019
25470X-AB-1	DISH DBS CORP CORPORATE		09/01/2019	Various		2,636,000	2,636,000	3,039,285	2,695,880	0	(59,880)	0	(59,880)	0	2,636,000	0	0	0	207,585	09/01/2019
254768-RW-6	District Columbia Hsg Fin Agy Tax-Exempt		12/20/2019	Call 100.0000		51,000	51,000	50,445	50,636	0	325	0	325	0	50,961	0	39	39	1,530	02/01/2020
25485#-AA-5	District Stormwater, LLC Secured Note		03/29/2019	Maturity		1,012,500	1,012,500	1,007,124	1,010,947	0	1,553	0	1,553	0	1,012,500	0	0	0	349,862	03/29/2019
25557#-AA-8	Dixie Valley Geothermal 2010-1 Series A		09/30/2019	Various		1,445,009	1,445,009	1,445,009	1,445,009	0	0	0	0	0	1,445,009	0	0	0	86,185	03/30/2033
25557*-AA-2	Dixie Valley Geothermal 2010-2 Series A		09/30/2019	Various		1,445,009	1,445,009	1,445,009	1,445,009	0	0	0	0	0	1,445,009	0	0	0	86,185	03/30/2033
25557@-AA-0	Dixie Valley Geothermal 2010-3 Series A		09/30/2019	Various		1,360,008	1,360,008	1,360,008	1,360,008	0	0	0	0	0	1,360,008	0	0	0	81,115	03/30/2033
260003-AJ-7	DOVER CORP CORPORATE 4.300% 03/01/21		12/03/2019	Call 103.0663		8,245,300	8,000,000	7,995,360	7,998,439	0	428	0	428	0	7,998,867	0	1,133	1,133	678,167	03/01/2021
260003-AK-4	DOVER CORP CORPORATE 5.375% 03/01/41		06/19/2019	Various		1,103,725	944,000	1,224,539	1,184,518	0	(3,411)	0	(3,411)	0	1,181,107	0	(77,382)	(77,382)	40,733	03/01/2041
260543-CC-5	DOW CHEMICAL CO/THE CORPORATE		06/18/2019	Call 102.7677		548,780	534,000	580,915	551,911	0	(5,074)	0	(5,074)	0	546,837	0	(12,837)	(12,837)	28,271	11/15/2020
260543-CF-8	DOW CHEMICAL CO/THE CORPORATE		11/11/2019	Various		218,906	210,000	217,139	212,656	0	(845)	0	(845)	0	211,811	0	(1,811)	(1,811)	17,496	11/15/2021
26138E-AT-6	KEURIG DR PEPPER INC CORPORATE		06/19/2019	PGIM, Inc.		48,787	50,000	51,206	51,144	0	(11)	0	(11)	0	51,133	0	(2,347)	(2,347)	1,344	11/15/2045
263901-AD-2	DUKE ENERGY INDIANA INC CORPORATE		03/14/2019	Daiwa Securities Co. Ltd Tokyo		445,899	445,000	484,600	481,074	0	(200)	0	(200)	0	480,874	0	(34,975)	(34,975)	9,501	03/15/2042
263901-AF-7	DUKE ENERGY INDIANA INC CORPORATE		09/18/2019	US Bank NA		640,176	522,000	626,876	618,342	0	(1,833)	0	(1,833)	0	616,509	0	23,666	23,666	30,196	07/15/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26439X-AC-7	DCP MIDSTREAM LP NOTES		07/01/2019	JP Morgan Securities, Inc		1,265,725	1,028,000	1,024,330	1,025,400	0	70	0	70	0	1,025,470	0	240,255	240,255	73,548	08/16/2030
26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE		09/12/2019	Barclays Capital Inc		480,568	350,000	475,811	462,061	0	(2,854)	0	(2,854)	0	459,207	0	21,361	21,361	19,469	04/15/2038
26442C-AH-7	DUKE ENERGY CAROLINAS LLC CORPORATE		09/12/2019	Goldman Sachs & Co		526,680	412,000	524,205	513,183	0	(2,292)	0	(2,292)	0	510,891	0	15,789	15,789	23,716	02/15/2040
26442C-AM-6	DUKE ENERGY CAROLINAS LLC CORPORATE		09/12/2019	Samuel A Ramirez & Co., Inc		664,846	588,000	653,381	647,434	0	(1,259)	0	(1,259)	0	646,175	0	18,671	18,671	18,812	12/15/2041
26442C-AN-4	DUKE ENERGY CAROLINAS LLC CORPORATE		09/12/2019	WELLS FARGO SEC LLC		1,244,162	1,137,000	1,192,747	1,187,946	0	(959)	0	(959)	0	1,186,987	0	57,175	57,175	43,711	09/30/2042
26442E-AA-8	DUKE ENERGY OHIO INC CORPORATE		04/01/2019	Maturity		4,156,000	4,156,000	4,523,058	4,167,146	0	(11,146)	0	(11,146)	0	4,156,000	0	0	0	113,251	04/01/2019
26442R-AB-7	DUKE ENERGY PROGRESS INC CORPORATE		03/14/2019	MILLENIUM ADVISORS, LLC		129,791	125,000	141,415	140,107	0	(77)	0	(77)	0	140,031	0	(10,239)	(10,239)	2,552	03/30/2044
26442R-AD-3	DUKE ENERGY PROGRESS INC CORPORATE		03/14/2019	Merrill Lynch,Pierce,Fenner &		191,505	190,000	208,004	206,625	0	(90)	0	(90)	0	206,535	0	(15,030)	(15,030)	2,344	12/01/2044
26442T-AE-7	DUKE UNIVERSITY CORPORATE		06/19/2019	PGIM, Inc.		122,853	125,000	125,000	125,000	0	0	0	0	0	125,000	0	(2,147)	(2,147)	2,967	10/01/2046
26444H-AA-9	DUKE ENERGY CORP CORPORATE		03/13/2019	Morgan Stanley & Co, Inc		12,861,216	14,400,000	14,319,072	14,322,538	0	695	0	695	0	14,323,233	0	(1,462,017)	(1,462,017)	223,040	10/01/2046
26444H-AA-9	DUKE ENERGY CORP CORPORATE		06/19/2019	PGIM, Inc.		78,463	82,000	81,539	81,559	0	5	0	5	0	81,563	0	(3,101)	(3,101)	2,006	10/01/2046
26860#-AA-8	EIF Pio Pico, LLC Senior Secured		12/31/2019	Redemption 100.0000		303,505	303,505	303,505	303,505	0	0	0	0	0	303,505	0	0	0	11,506	12/31/2041
26875P-AK-7	EOG RESOURCES INC CORPORATE		09/12/2019	Deutsche Bank Securities Inc		304,395	300,000	290,615	294,315	0	913	0	913	0	295,227	0	9,168	9,168	7,897	03/15/2023
26884A-AZ-6	ERP OPERATING LP CORPORATE		09/12/2019	Morgan Stanley & Co, Inc		366,650	350,000	381,157	365,261	0	(3,887)	0	(3,887)	0	361,375	0	5,275	5,275	12,186	12/15/2021
26884A-BA-0	ERP OPERATING LP CORPORATE		03/12/2019	Merrill Lynch,Pierce,Fenner &		449,339	450,000	442,563	445,444	0	206	0	206	0	445,651	0	3,688	3,688	5,588	04/15/2023
27004@-AA-5	Eagles Stadium Operator LLC Debt in Infr		07/15/2019	Redemption 100.0000		241,747	241,747	241,747	241,747	0	0	0	0	0	241,747	0	0	0	8,335	01/15/2039
27933@-AA-1	EducationDynamics, LLC Senior Secured Te		11/26/2019	Call 100.0000		3,552,713	3,552,713	3,552,713	3,552,713	0	0	0	0	0	3,552,713	0	0	0	271,279	11/30/2020
27933@-AA-1	EducationDynamics, LLC Senior Secured Te		09/30/2019	Redemption 100.0000		374,700	374,700	374,700	374,700	0	0	0	0	0	374,700	0	0	0	15,848	11/30/2020
27933@-AB-9	EducationDynamics, LLC Senior Secured Re		11/26/2019	Call 100.0000		528,133	528,133	528,133	528,133	0	0	0	0	0	528,133	0	0	0	46,178	11/30/2020
28103*-AN-7	Edison Properties Senior Note		12/27/2019	Redemption 100.0000		1,315,519	1,315,519	1,315,519	1,315,519	0	0	0	0	0	1,315,519	0	0	0	44,088	02/27/2021
28103*-AU-1	Edison Properties Senior Note		05/28/2019	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	122,986	09/15/2019
28103*-AW-7	Edison Properties Senior Unsecured Note		12/19/2019	Redemption 100.0000		944,743	944,743	944,743	944,743	0	0	0	0	0	944,743	0	0	0	18,524	09/19/2026
28103*-AX-5	Edison Properties Senior Unsecured Note		12/24/2019	Redemption 100.0000		426,598	426,598	426,598	426,598	0	0	0	0	0	426,598	0	0	0	9,416	10/24/2031
28248*-AA-1	8 CVS CTLs FundingTrust 2009A Credit-Ten		12/10/2019	Redemption 100.0000		126,664	126,664	126,664	126,664	0	0	0	0	0	126,664	0	0	0	5,802	10/10/2031
28254#-AA-8	Hotel Indigo Redevelopment Area Bonds		11/01/2019	Redemption 100.0000		178,189	178,189	136,747	144,501	0	33,688	0	33,688	0	178,189	0	0	0	5,603	11/01/2033
28932M-AA-3	ELM ROAD GENERATING STATION SU CORP SINK		08/11/2019	Redemption 100.0000		234,373	234,373	267,841	256,416	0	(22,043)	0	(22,043)	0	234,373	0	0	0	9,195	02/11/2030
291011-AY-0	EMERSON ELEC CO CORPORATE		10/15/2019	Various		5,825,000	5,825,000	5,963,268	5,838,021	0	(13,021)	0	(13,021)	0	5,825,000	0	0	0	283,969	10/15/2019
291011-BA-1	EMERSON ELEC CO CORPORATE		04/15/2019	Maturity		1,375,000	1,375,000	1,371,246	1,374,655	0	345	0	345	0	1,375,000	0	0	0	34,375	04/15/2019
29252B-AA-7	Enbridge Pipelines LLC Senior Note		12/30/2019	Redemption 100.0000		445,887	445,887	445,887	445,887	0	0	0	0	0	445,887	0	0	0	13,621	07/02/2040
292554-A#-9	Encore Capital Group Inc. Senior Secured		11/12/2019	Redemption 100.0000		1,242,000	1,242,000	1,242,000	1,242,000	0	0	0	0	0	1,242,000	0	0	0	70,057	08/12/2024
29273R-AM-1	ENERGY TRANSFER PARTNERS LP CORPORATE		04/15/2019	Maturity		2,000,000	2,000,000	2,426,680	2,016,350	0	(16,350)	0	(16,350)	0	2,000,000	0	0	0	90,000	04/15/2019
29273V-AC-4	Energy Transfer Equity, L.P. CORPORATE		03/25/2019	Taxable Exchange		129,492	125,000	144,375	130,129	0	(637)	0	(637)	0	129,492	0	0	0	4,167	10/15/2020
29357#-AB-0	Ensign US Fncl (Delaware) LP Senior Note		01/10/2019	Call 100.0000		2,803,602	2,800,000	2,800,000	2,800,000	0	0	0	0	0	2,800,000	0	0	0	15,954	02/22/2019
29372E-BP-2	ENTERPRISE FLEET FINANCING ASSET BACKED		01/20/2019	Paydown		372,821	372,821	372,769	372,801	0	19	0	19	0	372,821	0	0	0	569	09/20/2021
29372E-BS-6	ENTERPRISE FLEET FINANCING ASSET BACKED		09/20/2019	Paydown		2,887,249	2,887,249	2,887,057	2,887,142	0	107	0	107	0	2,887,249	0	0	0	18,352	02/22/2022
29372E-BV-9	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2019	Paydown		9,621,485	9,621,485	9,596,907	9,601,943	0	19,542	0	19,542	0	9,621,485	0	0	0	109,475	07/20/2022
29372J-AB-3	ENTERPRISE FLEET FINANCING LLC ASSET BAC		12/20/2019	Paydown		6,256,199	6,256,199	6,244,717	6,247,688	0	8,511	0	8,511	0	6,256,199	0	0	0	65,441	01/20/2023
29373E-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2019	Paydown		6,899,696	6,899,696	6,872,711	6,881,506	0	18,190	0	18,190	0	6,899,696	0	0	0	77,418	05/22/2023
29373F-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2019	Paydown		2,113,929	2,113,929	2,113,610	2,113,659	0	271	0	271	0	2,113,929	0	0	0	49,634	02/20/2024

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29373G-AB-8	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2019	Paydown		1,183,723	1,183,723	1,183,571	1,183,576	0	147	0	147	0	1,183,723	0	0	0	35,313	05/20/2024
29373L-AB-7	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2019	Paydown		15,461,464	15,461,464	15,455,523	15,457,523	0	3,941	0	3,941	0	15,461,464	0	0	0	251,126	10/20/2023
29379V-AC-7	ENTERPRISE PROD OPER L.P. CORPORATE		01/31/2019	Maturity		2,000,000	2,000,000	2,050,600	2,000,251	0	(251)	0	(251)	0	2,000,000	0	0	0	65,000	01/31/2019
29445F-AD-0	EQUIFIRST MORTGAGE LOAN TRUST ABS FLOATE		08/26/2019	Paydown		26,722	26,722	26,974	26,950	0	(225)	3	(228)	0	26,722	0	0	0	454	12/25/2032
294751-AV-4	EQUITY ONE ABS, INC. SERIES 2002 3 CLA		07/16/2019	BREAN MURRAY CARRET &		861,359	850,462	850,461	848,185	0	(112)	0	(112)	0	848,073	0	13,285	13,285	28,318	11/25/2032
294751-AV-4	EQUITY ONE ABS, INC. SERIES 2002 3 CLA		07/01/2019	Paydown		125,453	125,453	125,452	125,117	0	336	0	336	0	125,453	0	0	0	2,012	11/25/2032
294751-DF-6	EQUITY ONE ABS, INC. SERIES 2003 4 CLA		07/25/2019	Key Capital Markets		740,851	737,853	733,201	731,429	0	203	0	203	0	731,632	0	9,218	9,218	22,352	10/25/2034
294751-DG-4	EQUITY ONE ABS, INC. SERIES 2003 4 CLA		10/01/2019	Paydown		572,001	572,001	531,347	492,358	0	79,643	0	79,643	0	572,001	0	0	0	32,282	10/25/2034
294751-EK-4	EQUITY ONE ABS, INC. SERIES 2004 2 CLA		07/01/2019	Paydown		216,349	216,349	216,349	216,068	0	281	0	281	0	216,349	0	0	0	7,228	07/25/2034
294751-EZ-1	EQUITY ONE ABS, INC. EQABS_04-3		07/16/2019	BROWNSTONE INVESTMENT GROUP		1,185,418	1,177,689	1,177,689	1,177,689	0	0	0	0	0	1,177,689	0	7,729	7,729	33,597	07/25/2034
294751-EZ-1	EQUITY ONE ABS, INC. EQABS_04-3		07/01/2019	Paydown		110,802	110,802	110,802	110,802	0	0	0	0	0	110,802	0	0	0	1,662	07/25/2034
294754-AT-3	EQUITY ONE ABS, INC. ASSET BACKED		11/25/2019	Redemption 0.0001		0	91,072	20,582	10,194	0	(10,194)	0	(10,194)	0	0	0	0	0	205	08/25/2032
302182-AE-0	EXPRESS SCRIPTS INC CORPORATE		06/15/2019	Maturity		4,000,000	4,000,000	4,629,120	4,037,852	0	(37,852)	0	(37,852)	0	4,000,000	0	0	0	145,000	06/15/2019
30219G-AK-4	EXPRESS SCRIPTS HOLDINGS CORPORATE		10/11/2019	Taxable Exchange		10,094,907	10,000,000	10,133,000	10,110,394	0	(15,487)	0	(15,487)	0	10,094,907	0	0	0	287,778	06/15/2024
30246Q-CP-6	FBR SECURITIZATION TRUST ABS FLOATER		12/26/2019	Paydown		898,017	898,017	691,771	837,457	0	60,560	0	60,560	0	898,017	0	0	0	16,856	11/25/2035
302788-AR-1	FMT Heavy Oil Transportation Senior Secu		12/01/2019	Redemption 100.0000		3,848,281	3,848,281	3,848,281	3,848,281	0	0	0	0	0	3,848,281	0	0	0	111,113	12/28/2028
31428X-AW-6	FedEx Corporation CORPORATE		06/19/2019	PGIM, Inc.		57,934	54,000	61,761	61,208	0	(78)	0	(78)	0	61,130	0	(3,196)	(3,196)	2,563	01/15/2044
31428X-BG-0	FedEx Corporation CORPORATE		06/19/2019	PGIM, Inc.		319,494	319,000	340,322	339,268	0	(197)	0	(197)	0	339,071	0	(19,577)	(19,577)	10,442	04/01/2046
31428X-BQ-8	FedEx Corporation CORPORATE		06/19/2019	PGIM, Inc.		103,013	110,000	109,542	109,548	0	3	0	3	0	109,551	0	(6,538)	(6,538)	3,774	02/15/2048
31677Q-BB-4	FIFTH THIRD BK CINCINNATI CORPORATE		04/25/2019	Maturity		2,703,000	2,703,000	2,705,135	2,703,089	0	(89)	0	(89)	0	2,703,000	0	0	0	32,098	04/25/2019
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A		07/02/2019	Various		1,027,782	1,027,782	1,036,682	1,033,526	0	(5,744)	0	(5,744)	0	1,027,782	0	0	0	42,165	05/31/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Lev		07/02/2019	Various		956,901	956,901	965,232	962,344	0	(5,443)	0	(5,443)	0	956,901	0	0	0	39,257	09/27/2022
31953*-AL-6	First Chicago Leasing Corp Oct. Draw E D		11/15/2019	Redemption 100.0000		564,282	564,282	564,282	564,282	0	0	0	0	0	564,282	0	0	0	25,223	10/15/2027
31953*-AM-4	First Chicago Leasing Corp Oct. Draw B D		11/15/2019	Call 100.0000		3,417	3,417	3,417	3,417	0	0	0	0	0	3,417	0	0	0	204	10/15/2027
31953*-AM-4	First Chicago Leasing Corp Oct. Draw B D		11/15/2019	Redemption 100.0000		56,388	56,388	56,388	56,388	0	0	0	0	0	56,388	0	0	0	2,521	10/15/2027
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D		11/15/2019	Call 100.0000		3,439	3,439	3,439	3,439	0	0	0	0	0	3,439	0	0	0	205	10/15/2027
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D		11/15/2019	Redemption 100.0000		354,211	354,211	354,211	354,211	0	0	0	0	0	354,211	0	0	0	15,833	10/15/2027
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D		11/15/2019	Redemption 100.0000		143,789	143,789	143,789	143,789	0	0	0	0	0	143,789	0	0	0	6,427	10/15/2027
31953*-AQ-5	First Chicago Leasing Corp Oct. Draw A D		11/15/2019	Redemption 100.0000		191,343	191,343	191,343	191,343	0	0	0	0	0	191,343	0	0	0	8,553	10/15/2027
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb		05/15/2019	Call 100.0000		3,654	3,654	3,654	3,654	0	0	0	0	0	3,654	0	0	0	109	12/13/2027
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb		11/15/2019	Redemption 100.0000		167,425	167,425	167,425	167,425	0	0	0	0	0	167,425	0	0	0	7,481	12/13/2027
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		12/26/2019	Low Book Value		125,129	97,118	63,250	59,157	0	4,093	0	4,093	0	63,250	0	61,879	61,879	0	09/25/2033
32027N-ET-4	FIRST FRANKLIN MTG LOAN ASSET FFML_03-FF		09/20/2019	Goldman Sachs & Co		769,069	769,911	707,109	722,571	0	1,893	0	1,893	0	724,464	0	44,605	44,605	19,709	02/25/2034
32027N-ET-4	FIRST FRANKLIN MTG LOAN ASSET FFML_03-FF		08/26/2019	Paydown		71,599	71,599	65,759	67,197	0	4,402	0	4,402	0	71,599	0	0	0	990	02/25/2034
32029A-AD-9	FIRST FRANKLIN MTG LOAN CORPORATE		12/26/2019	Low Book Value		9,579,509	9,349,469	2,521,160	2,776,772	0	(236,338)	0	(236,338)	0	2,540,434	0	7,039,075	7,039,075	144,246	12/25/2037
32029A-AD-9	FIRST FRANKLIN MTG LOAN CORPORATE		07/25/2019	Paydown		1,011,844	1,011,844	395,192	402,826	0	609,018	0	609,018	0	1,011,844	0	0	0	9,241	12/25/2037
32485*-AD-9	Catalyst Old River Hydroelectr SRNT		11/01/2019	Various		9,801,292	9,801,292	9,996,522	9,819,580	0	(18,289)	0	(18,289)	0	9,801,292	0	0	0	926,653	05/01/2020
336130-AA-7	FIRST QUALITY FINANCE CO INC CORPORATE		07/01/2019	WELLS FARGO SEC LLC		504,000	504,000	488,880	498,796	0	1,051	0	1,051	0	499,847	0	4,153	4,153	14,763	05/15/2021
336130-AA-7	FIRST QUALITY FINANCE CO INC CORPORATE		10/25/2019	Various		3,771,000	3,771,000	3,622,058	3,719,505	0	17,046	0	17,046	0	3,736,551	0	34,449	34,449	166,173	05/15/2021
337358-BD-6	FIRST UNION CORP SUB DEBENTURES		12/17/2019	PGIM, Inc.		3,090,242	2,375,000	2,495,674	2,463,764	0	(3,004)	0	(3,004)	0	2,460,760	0	629,482	629,482	182,786	10/15/2035
341081-FF-9	FLORIDA POWER & LIGHT CORPORATE		03/14/2019	Merrill Lynch,Pierce,Fenner &		273,528	267,000	293,052	290,687	0	(150)	0	(150)	0	290,538	0	(17,009)	(17,009)	6,945	02/01/2042
341081-FG-7	FLORIDA POWER & LIGHT CORPORATE		03/19/2019	Susquehanna Intl Group		840,668	828,000	898,737	892,430	0	(423)	0	(423)	0	892,007	0	(51,339)	(51,339)	10,247	06/01/2042
341081-FH-5	FLORIDA POWER & LIGHT CORPORATE		03/14/2019	Loop Capital Markets LLC		194,704	200,000	209,002	208,226	0	(54)	0	(54)	0	208,172	0	(13,468)	(13,468)	1,963	12/15/2042
341099-CH-0	DUKE ENERGY FLORIDA LLC CORPORATE		09/12/2019	JP Morgan Securities, Inc		1,688,272	1,195,000	1,673,943	1,619,562	0	(11,255)	0	(11,255)	0	1,608,307	0	79,965	79,965	76,093	09/15/2037
341099-CL-1	DUKE ENERGY FLORIDA LLC CORPORATE		11/15/2019	Various		294,033	203,000	287,861	278,683	0	(2,399)	0	(2,399)	0	276,284	0	17,749	17,749	12,054	06/15/2038
341099-CR-8	DUKE ENERGY FLORIDA LLC CORPORATE		03/14/2019	Susquehanna Intl Group		389,383	405,000	420,952	419,572	0	(87)	0	(87)	0	419,485	0	(30,101)	(30,101)	5,327	11/15/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
344868-AA-2	Football Club Term NT 2020 TR CTF 144A		10/09/2019	Various		16,199,524	15,691,725	15,985,143	15,819,887	0	(54,840)	0	(54,840)	0	15,765,048	0	(73,323)	(73,323)	1,269,594	10/05/2020
344868-AA-2	Football Club Term NT 2020 TR CTF 144A		10/01/2019	PGIM, Inc.		41,724,090	40,568,263	40,568,263	40,568,263	0	0	0	0	0	40,568,263	0	1,155,827	1,155,827	2,176,431	10/05/2020
34528Q-FD-1	FORD CREDIT FLOORPLAN MASTER O ASSET BAC		11/15/2019	Paydown		3,357,000	3,357,000	3,314,775	3,329,475	0	27,525	0	27,525	0	3,357,000	0	0	0	60,006	11/15/2021
34528Q-FE-9	FORD CREDIT FLOORPLAN MASTER O ABS FLOAT		11/15/2019	Paydown		17,400,000	17,400,000	17,400,000	17,400,000	0	0	0	0	0	17,400,000	0	0	0	449,982	11/15/2021
34530M-AA-7	FORD AUTO ASSET BACKED		05/15/2019	Paydown		1,000,000	1,000,000	999,751	999,980	0	20	0	20	0	1,000,000	0	0	0	9,417	11/15/2025
34530N-AA-5	FORD AUTO ASSET BACKED		10/15/2019	Paydown		42,000,000	42,000,000	41,866,120	41,897,917	0	102,083	0	102,083	0	42,000,000	0	0	0	808,500	04/15/2026
34531J-AB-1	FORD AUTO ASSET BACKED		12/15/2019	Paydown		23,027,107	23,027,107	23,025,403	23,026,016	0	1,091	0	1,091	0	23,027,107	0	0	0	356,285	12/15/2020
35086*-AA-1	Norvin 44th Drive LLC Credit-Tenant Leas		12/15/2019	Various		51,914	51,914	51,914	51,914	0	0	0	0	0	51,914	0	0	0	1,226	03/15/2046
353514-C#-7	Franklin Electric Co. Inc. Senior Note		04/30/2019	Various		13,151,600	13,151,600	13,151,600	13,151,600	0	0	0	0	0	13,151,600	0	0	0	380,739	04/30/2019
353514-D*-0	Franklin Electric Co. Inc. Senior Note		04/30/2019	Various		4,782,400	4,782,400	4,782,400	4,782,400	0	0	0	0	0	4,782,400	0	0	0	138,450	04/30/2019
356528-AA-3	Freelancers Union Inc. Promissory Note		10/03/2019	Write-Off		1	4,506,065	1	200,850	0	0	200,849	(200,849)	0	1	0	0	0	0	10/03/2019
35729P-HM-5	FREMONT HOME LOAN TRUST ABS FLOATER		11/25/2019	Paydown		101,133	101,133	98,003	100,878	0	255	0	255	0	101,133	0	0	0	1,641	01/25/2035
35851*-AA-4	Frnds of Marion P Thms Chtr Sc Senior De		10/01/2019	Redemption 100.0000		311,197	311,197	313,956	313,174	0	(1,977)	0	(1,977)	0	311,197	0	0	0	13,904	05/30/2020
36159E-AA-0	GE BUSINESS LOAN TRUST ABS FLOATER		08/15/2019	Paydown		6,832,614	6,832,614	5,705,233	5,145,765	0	1,686,849	0	1,686,849	0	6,832,614	0	0	0	106,652	11/15/2034
36160R-AA-8	GEBL GEBL_07-1A 1.910% 04/15/35		12/16/2019	Paydown		785,671	785,671	624,617	624,247	0	161,424	0	161,424	0	785,671	0	0	0	11,159	04/15/2035
361841-AD-1	GLP CAPITAL LP CORPORATE		08/30/2019	Various		2,885,903	2,820,000	2,903,450	2,844,189	0	(10,218)	0	(10,218)	0	2,833,971	0	(32,668)	(32,668)	198,781	11/01/2020
361856-BH-9	GMAC MORTGAGE CORPORATION LOAN ABS FLOAT		12/26/2019	Paydown		49,165	46,864	45,894	46,864	0	2,301	0	2,301	0	49,165	0	0	0	739	12/25/2026
361886-AL-8	GMF FLOORPLAN OWNER REVOLVING ASSET BACK		05/15/2019	Paydown		6,500,000	6,500,000	6,498,710	6,499,832	0	168	0	168	0	6,500,000	0	0	0	53,083	05/17/2021
361886-AM-6	GMF FLOORPLAN OWNER REVOLVING ABS FLOATE		05/15/2019	Paydown		11,700,000	11,700,000	11,700,000	11,700,000	0	0	0	0	0	11,700,000	0	0	0	161,358	05/17/2021
36192C-AD-7	GS MORTGAGE SECURITIES TRUST CMBS		12/12/2019	Bank Of Montreal-Montreal		17,525,666	17,269,909	17,441,634	17,339,266	0	(17,598)	0	(17,598)	0	17,321,668	0	143,877	143,877	537,154	02/10/2046
36192C-AD-7	GS MORTGAGE SECURITIES TRUST CMBS		09/01/2019	Paydown		1,949,791	1,949,791	1,969,179	1,957,622	0	(7,830)	0	(7,830)	0	1,949,791	0	0	0	41,841	02/10/2046
36197X-AH-7	GS MORTGAGE SECURITIES TRUST G CMBS		02/01/2019	Paydown		126,620	126,620	127,897	126,622	0	(2)	0	(2)	0	126,620	0	0	0	424	06/10/2046
36228F-JQ-0	GSR MORTGAGE LOAN TRUST ABS FLOATER		12/20/2019	Paydown		2,142	2,142	2,150	2,149	0	(6)	0	(6)	0	2,142	0	0	0	39	10/20/2032
36228F-NQ-5	GSR MORTGAGE LOAN TRUST ABS FLOATER		12/20/2019	Low Book Value		23,580	21,897	12,640	13,071	0	0	0	0	0	13,071	0	10,509	10,509	0	03/20/2033
36228F-ZL-3	GSR MORTGAGE LOAN TRUST ABS FLOATER		09/25/2019	Paydown		6,557	6,557	6,572	6,654	0	(97)	0	(97)	0	6,557	0	0	0	158	11/25/2033
36229R-KT-5	GSR MORTGAGE LOAN TRUST PRVT CMO OTHER W		12/01/2019	Paydown		62,243	62,243	62,137	62,102	0	140	0	140	0	62,243	0	0	0	2,126	01/25/2034
362333-AH-9	G T E FLORIDA INC DEBENTURES		06/12/2019	Various		9,843,075	10,670,000	9,991,366	10,280,507	0	13,206	0	13,206	0	10,293,713	0	(450,638)	(450,638)	636,400	02/01/2028
36238G-AQ-8	G T E SOUTHWEST INC 1ST MORTGAGE		03/13/2019	Deutsche Bank Securities Inc		2,955,000	3,000,000	3,491,220	3,315,060	0	(3,178)	0	(3,178)	0	3,311,882	0	(356,882)	(356,882)	85,000	11/15/2031
36248G-AE-0	GS MORTGAGE SECURITIES TRUST G CMBS		12/01/2019	Paydown		328,217	328,217	331,179	331,106	0	(2,888)	0	(2,888)	0	328,217	0	0	0	6,813	11/10/2046
36250H-AB-9	GSMS_14-GC26 CMBS 2.902% 11/10/47		09/01/2019	Paydown		9,057,548	8,900,048	9,220,241	8,959,574	0	(59,526)	0	(59,526)	0	8,900,048	0	0	0	263,244	11/10/2047
36252R-AJ-8	GS MORTGAGE SECURITIES TRUST CMBS		02/01/2019	Paydown		4,977,908	4,899,524	4,954,926	4,926,408	0	(26,884)	0	(26,884)	0	4,899,524	0	0	0	29,534	01/10/2047
36252W-AW-8	GS MORTGAGE SECURITIES TRUST CMBS		04/01/2019	Paydown		2,034,419	2,034,419	2,054,641	2,041,508	0	(7,089)	0	(7,089)	0	2,034,419	0	0	0	16,281	04/10/2047
36252W-AY-4	GS MORTGAGE SECURITIES TRUST CMBS		12/01/2019	Paydown		300,187	300,187	301,723	301,689	0	(1,502)	0	(1,502)	0	300,187	0	0	0	7,792	04/10/2047
36255K-AB-7	G&M FINANCE LTD ASSET BACKED		11/20/2019	Paydown		30,775,080	30,775,080	30,774,384	30,774,273	0	807	0	807	0	30,775,080	0	0	0	477,730	07/20/2020
36256B-AC-4	GS MORTGAGE SECURITIES TRUST G CMO		12/01/2019	Paydown		8,818,191	8,818,191	8,694,900	8,695,739	0	122,452	0	122,452	0	8,818,191	0	0	0	194,751	10/25/2057
36389*-AP-0	E J Gallo Winery SRNT 7.960% 05/11/20		05/13/2019	Various		15,000,000	15,000,000	15,600,132	15,507,623	0	(507,623)	0	(507,623)	0	15,000,000	0	0	0	597,000	05/11/2020
36389*-AR-6	E J Gallo Winery SRNT 6.860% 04/01/26		04/01/2019	Various		2,750,000	2,750,000	2,750,000	2,750,000	0	0	0	0	0	2,750,000	0	0	0	94,325	04/01/2026
364725-BE-0	TEGNA INC CORPORATE 6.375% 10/15/23		07/01/2019	JP Morgan Securities, Inc		785,733	761,000	793,419	775,365	0	(2,456)	0	(2,456)	0	772,908	0	12,824	12,824	34,768	10/15/2023
369604-BF-9	GENERAL ELECTRIC CO CORPORATE		06/26/2019	Various		15,295,196	16,816,000	17,204,110	17,178,807	0	(4,770)	0	(4,770)	0	17,174,037	0	(1,878,842)	(1,878,842)	490,191	10/09/2042
369604-BH-5	GENERAL ELECTRIC CO CORPORATE		06/21/2019	Various		7,804,011	8,140,000	8,639,971	8,607,720	0	(5,063)	0	(5,063)	0	8,602,656	0	(798,645)	(798,645)	283,863	03/11/2044
36962G-7G-3	GENERAL ELEC CAP CORP CORPORATE		01/14/2019	Maturity		11,570,000	11,570,000	11,548,248	11,569,729	0	271	0	271	0	11,570,000	0	0	0	133,055	01/14/2019
36962G-XZ-2	GENERAL ELEC CAP CORP NOTES		06/21/2019	WELLS FARGO SEC LLC		2,603,805	2,120,000	2,471,157	2,360,734	0	(6,108)	0	(6,108)	0	2,354,627	0	249,178	249,178	111,300	03/15/2032
37045X-AR-7	GENERAL MOTORS FINANCIAL CO IN CORPORATE		12/13/2019	Call 100.0000		11,000,000	11,000,000	10,751,180	10,930,041	0	63,352	0	63,352	0	10,993,394	0	6,606	6,606	490,875	01/15/2020
37186*-AA-6	Genesis Solar Funding LLC Senior Secured		06/26/2019	Direct Redemption 100.0000		3,170,605	3,198,593	3,326,430	3,301,433	0	(113)	0	(113)	0	3,301,319	0	(130,714)	(130,714)	89,561	09/07/2038
37186*-AA-6	Genesis Solar Funding LLC Senior Secured		03/05/2019			176,309	176,309	183,355	181,977	0	(5,669)	0	(5,669)	0	176,309	0	0	0	4,937	09/07/2038
37186L-AA-9	Genesis Solar 2011 PassThru Tr Pass- Thr		12/26/2019	Call 100.0000		5,158,266	4,581,652	4,564,948	4,569,735	0	874	0	874	0	4,570,608	0	11,044	11,044	818,757	02/15/2038
373628-AA-0	Georgia Trans First Mortgage Oblig Serie		12/30/2019	Redemption 100.0000		466,667	466,667	541,834	522,687	0	(56,021)	0	(56,021)	0	466,667	0	0	0	17,890	06/30/2030
37459*-AA-6	Giants Training Facility LLC Senior Secu		12/01/2019	Various		303,233	303,233	303,233	303,233	0	0	0	0	0	303,233	0	0	0	21,681	12/01/2030
37459*-AB-4	Giants Training Facility LLC Senior Secu		12/01/2019	Various		303,233	303,233	303,233	303,233	0	0	0	0	0	303,233	0	0	0	21,681	12/01/2030
374593-A*-2	Giants Stadium LLC Senior Secured Note		04/01/2019	Various		485,277	485,277	485,277	485,277	0	0	0	0	0	485,277	0	0	0	17,227	04/01/2040
375558-AV-5	GILEAD SCIENCES INC CORPORATE		04/01/2019	Maturity		7,855,000	7,855,000	7,841,411	7,854,088	0	912	0	912	0	7,855,000	0	0	0	80,514	04/01/2019
38013B-AC-4	G&M FINANCE LTD ABS FLOATER		05/20/2019	Paydown		2,913,890	2,913,890	2,913,890	2,913,890	0	0	0	0	0	2,913,890	0	0	0	18,825	01/21/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38013M-AC-0	G&M FINANCE LTD ABS FLOATER		04/22/2019	Paydown		2,544,745	2,544,745	2,544,745	2,544,745	0	0	0	0	0	2,544,745	0	0	0	14,503	01/21/2020
38119#-AC-8	Golden Spread Elec Coop Inc. Senior Secu		08/10/2019	Various		1,590,151	1,590,151	1,672,397	1,647,840	0	(57,689)	0	(57,689)	0	1,590,151	0	0	0	52,307	08/10/2031
38119#-AD-6	Golden Spread Elec Coop Inc. Senior Secu		08/10/2019	Redemption 100.0000		772,972	772,972	772,972	772,972	0	0	0	0	0	772,972	0	0	0	29,048	08/10/2041
38119#-AE-4	Golden Spread Elec Coop Inc. Sr. Secured		09/16/2019	Redemption 100.0000		62,544	62,544	60,450	60,597	0	1,946	0	1,946	0	62,544	0	0	0	1,798	03/16/2045
38141E-C2-3	GOLDMAN SACHS CORPORATE		09/12/2019	SUMRIDGE PARTNERS LLC		316,812	300,000	306,103	304,071	0	(513)	0	(513)	0	303,558	0	13,254	13,254	13,732	07/08/2024
38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE		06/19/2019	PGIM, Inc.		302,854	270,000	308,891	307,090	0	(384)	0	(384)	0	306,707	0	(3,853)	(3,853)	8,514	10/21/2045
384109-B#-0	Graco Inc Senior Note 4.880% 01/26/20		07/01/2019	Various		28,326,593	27,955,000	27,955,000	27,955,000	0	0	0	0	0	27,955,000	0	0	0	1,129,484	01/26/2020
384780-AA-0	GRAIN SPECTRUM FUNDING LLC CORPORATE		10/08/2019	Call 100.0000		2,066,191	2,066,191	2,066,191	2,066,191	0	0	0	0	0	2,066,191	0	0	0	67,600	10/10/2034
384780-AA-0	GRAIN SPECTRUM FUNDING LLC CORPORATE		04/10/2019	Redemption 100.0000		25,979	25,979	25,979	25,979	0	0	0	0	0	25,979	0	0	0	427	10/10/2034
38479*-AN-2	Grain Processing Corporation Series I Se		09/15/2019	Various		7,225,000	7,225,000	8,173,696	7,453,982	0	(228,982)	0	(228,982)	0	7,225,000	0	0	0	411,644	09/15/2020
384802-AB-0	WW GRAINGER INC CORPORATE		06/19/2019	PGIM, Inc.		122,198	111,000	126,416	125,565	0	(155)	0	(155)	0	125,409	0	(3,211)	(3,211)	2,624	06/15/2045
387328-A#-4	Granite Construction Inc. Senior Note		07/29/2019	Various		4,718,076	4,658,000	4,690,681	4,686,131	0	(17,122)	0	(17,122)	0	4,669,009	0	(11,009)	(11,009)	239,534	12/12/2019
38807#-AA-9	Grant County Wind, LLC Senior Note		12/31/2019	Redemption 100.0000		543,635	543,635	543,635	543,635	0	0	0	0	0	543,635	0	0	0	25,382	06/30/2030
39029#-AG-6	Great Clips Inc Senior Secured Note		10/01/2019	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	22,656	10/01/2020
39121J-A*-1	Great River Energy First Mortgage Bonds		07/01/2019	Redemption 100.0000		2,441,860	2,441,860	2,903,661	2,583,011	0	(141,150)	0	(141,150)	0	2,441,860	0	0	0	141,872	07/01/2021
391438-AA-2	Great Western Leasing and Sale Senior Se		12/02/2019	Redemption 100.0000		1,553,241	1,553,241	1,553,241	1,553,241	0	0	0	0	0	1,553,241	0	0	0	58,445	07/24/2023
391438-AA-2	Great Western Leasing and Sale Senior Se		01/02/2019	Redemption 100.0000		141,204	141,204	141,204	141,204	0	0	0	0	0	141,204	0	0	0	747	07/24/2023
39265*-AG-3	Green Bay Packaging Senior Note		11/15/2019	Various		684,091	684,091	684,091	684,091	0	0	0	0	0	684,091	0	0	0	34,136	11/15/2019
39265*-AH-1	Green Bay Packaging Senior Note		12/21/2019	Various		757,727	757,727	757,727	757,727	0	0	0	0	0	757,727	0	0	0	41,053	12/21/2022
39265*-AJ-7	Green Bay Packaging Senior Note		06/30/2019	Redemption 100.0000		2,272,727	2,272,727	2,272,727	2,272,727	0	0	0	0	0	2,272,727	0	0	0	48,182	06/30/2026
393533-CQ-5	GREEN TREE RECREATIONAL,EQUIPM ABS		01/17/2019	Write-Off		5,080	1,728,793	0	0	0	0	0	0	0	0	0	5,080	5,080	0	12/15/2018
393533-CZ-5	GREEN TREE RECREATIONAL,EQUIPM ABSIRR 19		01/17/2019	Write-Off		0	1,989,496	0	0	0	0	0	0	0	0	0	0	0	0	03/15/2019
39526#-AD-3	Greenheck Fan Corporation Senior Note		09/12/2019	Redemption 100.0000		182,437	182,437	185,483	184,284	0	(1,847)	0	(1,847)	0	182,437	0	0	0	5,350	09/12/2024
397624-AG-2	GREIF INC CORPORATE 7.750% 08/01/19		03/29/2019	Call 101.5617		10,298,352	10,140,000	11,629,196	10,341,035	0	(84,712)	0	(84,712)	0	10,256,323	0	(116,323)	(116,323)	682,252	08/01/2019
39985#-AB-9	Growmark Inc. Series B Senior Note		12/20/2019	Various		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	239,112	12/20/2019
400640-AA-5	Guadalupe Valley Elec Coop Inc Senior Se		12/01/2019	Redemption 100.0000		1,050,000	1,050,000	1,050,045	1,050,044	0	(44)	0	(44)	0	1,050,000	0	0	0	39,585	12/01/2041
40146#-AA-5	Guardian Pipeline LLC Senior Note		12/31/2019	Redemption 100.0000		255,701	255,701	255,701	255,701	0	0	0	0	0	255,701	0	0	0	12,162	12/31/2022
40146#-AC-1	Guardian Pipeline LLC Senior Note		12/31/2019	Redemption 100.0000		111,872	111,872	111,872	111,872	0	0	0	0	0	111,872	0	0	0	5,475	09/30/2022
40146#-AD-9	Guardian Pipeline LLC Senior Note		12/31/2019	Redemption 100.0000		149,168	149,168	149,168	149,168	0	0	0	0	0	149,168	0	0	0	7,449	09/30/2022
40146#-AE-7	Guardian Pipeline LLC Senior Note		12/31/2019	Redemption 100.0000		95,886	95,886	95,886	95,886	0	0	0	0	0	95,886	0	0	0	4,573	09/30/2022
40146#-AF-4	Guardian Pipeline LLC Senior Note		12/31/2019	Redemption 100.0000		138,506	138,506	138,506	138,506	0	0	0	0	0	138,506	0	0	0	6,856	09/30/2022
40146#-AG-2	Guardian Pipeline LLC Senior Note		12/31/2019	Redemption 100.0000		149,168	149,168	149,168	149,168	0	0	0	0	0	149,168	0	0	0	7,710	09/30/2022
40146#-AH-0	Guardian Pipeline LLC Senior Note		12/31/2019	Redemption 100.0000		213,082	213,082	213,082	213,082	0	0	0	0	0	213,082	0	0	0	10,787	09/30/2022
40146#-AJ-6	Guardian Pipeline LLC Senior Note		12/31/2019	Redemption 100.0000		79,916	79,916	79,916	79,916	0	0	0	0	0	79,916	0	0	0	3,931	09/30/2022
40146#-AK-3	Guardian Pipeline LLC Senior Note		12/31/2019	Redemption 100.0000		266,364	266,364	266,364	266,364	0	0	0	0	0	266,364	0	0	0	13,102	09/30/2022
40146#-AL-1	Guardian Pipeline LLC Senior Note		12/31/2019	Redemption 100.0000		351,587	351,587	351,587	351,587	0	0	0	0	0	351,587	0	0	0	16,876	09/30/2022
40430M-AC-1	HSI ASSET SECURITIZATION CORPO ABS FLOAT		12/26/2019	Various		15,945	15,801	7,232	4,426	0	11,376	0	11,376	0	15,801	0	0	0	196	07/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
40449@-BL-6	Habitat Humanity Intl Secured Note		07/10/2019	Call 100.0000 Redemption		46,232	46,232	47,415	47,232	0	74	0	74	0	47,306	0	(1,074)	(1,074)	1,545	07/10/2022
40449@-BL-6	Habitat Humanity Intl Secured Note		10/10/2019	100.0000 Redemption		20,285	20,285	20,804	20,724	0	(439)	0	(439)	0	20,285	0	0	0	564	07/10/2022
40449@-BM-4	Habitat Humanity Intl Secured Note		10/10/2019	Call 100.0000 Redemption		107,636	107,636	108,852	108,701	0	(185)	0	(185)	0	108,516	0	(880)	(880)	4,574	07/10/2023
40449@-BM-4	Habitat Humanity Intl Secured Note		10/10/2019	100.0000 Redemption		40,821	40,821	41,282	41,225	0	(404)	0	(404)	0	40,821	0	0	0	1,089	07/10/2023
40449@-BN-2	Habitat Humanity Intl 2013-2 Class B Not		07/10/2019	Call 100.0000 Redemption		42,695	42,695	43,187	43,131	0	163	0	163	0	43,294	0	(600)	(600)	1,361	01/10/2024
40449@-BN-2	Habitat Humanity Intl 2013-2 Class B Not		10/10/2019	100.0000 Redemption		45,187	45,187	45,708	45,649	0	(462)	0	(462)	0	45,187	0	0	0	1,172	01/10/2024
40449@-BQ-5	Habitat Humanity Intl Secured Note		04/10/2019	Call 100.0000 Redemption		656,872	656,872	664,490	663,706	0	(75)	0	(75)	0	663,631	0	(6,759)	(6,759)	7,462	07/10/2024
40449@-BQ-5	Habitat Humanity Intl Secured Note		10/10/2019	100.0000 Redemption		40,953	40,953	41,428	41,379	0	(426)	0	(426)	0	40,953	0	0	0	658	07/10/2024
40449@-BR-3	Habitat Humanity Intl Secured Note		10/10/2019	100.0000 Redemption		60,016	60,016	60,707	60,641	0	(625)	0	(625)	0	60,016	0	0	0	1,603	01/10/2025
40449@-BV-4	Habitat Humanity Intl Secured Note		12/31/2019	Various		(877)	(877)	(869)	(2,005)	0	1,128	0	1,128	0	(877)	0	0	0	3,006	01/10/2028
000000-00-0	Habitat Humanity Intl Senior Note		10/10/2019	100.0000 Redemption		76,354	76,354	74,724	74,853	0	1,500	0	1,500	0	76,354	0	0	0	2,039	07/10/2028
000000-00-0	Habitat Humanity Intl Secured Note		12/31/2019	100.0000 Redemption		185,418	185,418	178,809	178,814	0	6,605	0	6,605	0	185,418	0	0	0	5,244	01/10/2029
40573L-AW-6	CIGNA CORP CORPORATE 4.900% 12/15/48		08/28/2019	Various		20,950,461	20,935,000	20,878,596	20,877,234	0	5,002	0	5,002	0	20,882,235	0	68,226	68,226	971,675	12/15/2048
41283L-AG-0	HARLEY-DAVIDSON FINANCIAL CORPORATE		01/15/2019	Maturity		49,770,000	49,770,000	49,781,788	49,769,710	0	290	0	290	0	49,770,000	0	0	0	559,913	01/15/2019
416515-AP-9	HARTFORD FINANCIAL SVCS GRP CORPORATE		06/19/2019	PGIM, Inc.		542,275	425,000	557,753	553,085	0	(1,632)	0	(1,632)	0	551,453	0	(9,178)	(9,178)	18,652	10/01/2041
416515-BA-1	HARTFORD FINANCIAL SVCS GRP CORPORATE		06/19/2019	PGIM, Inc.		557,052	429,000	587,623	583,343	0	(2,175)	0	(2,175)	0	581,168	0	(24,116)	(24,116)	20,526	03/30/2040
416592-AC-7	HARTFORD LIFE DEBENTURES		07/30/2019	BRILEY FBR		1,026,129	951,000	1,035,591	993,970	0	(2,306)	0	(2,306)	0	991,664	0	34,465	34,465	45,672	06/15/2027
42210#-AA-2	HD Calif DFDC Landlord LLC Credit Tenant		12/31/2019	Redemption 100.0000		1,122,758	1,122,758	1,122,758	1,122,758	0	0	0	0	0	1,122,758	0	0	0	21,830	04/30/2034
42241@-AB-5	Hearst Communications, Inc. Guaranteed S		12/02/2019	Maturity		2,090,000	2,090,000	2,090,000	2,090,000	0	0	0	0	0	2,090,000	0	0	0	110,868	12/02/2019
42241@-AB-5	Hearst Communications, Inc. Guaranteed S		10/01/2019	PGIM, Inc.		38,385,624	38,220,000	38,220,000	38,220,000	0	0	0	0	0	38,220,000	0	165,624	165,624	1,684,865	12/02/2019
42307T-AH-1	HEINZ (H.J.) FINANCE CO CORPORATE		06/19/2019	PGIM, Inc.		606,754	503,000	639,117	629,247	0	(1,662)	0	(1,662)	0	627,585	0	(20,832)	(20,832)	31,757	08/01/2039
42778*-AE-2	Herschend Entertainment Co LLC Senior No		03/26/2019	Redemption 100.0000		2,756,408	2,756,408	2,756,408	2,756,408	0	0	0	0	0	2,756,408	0	0	0	37,556	03/27/2023
42778*-AF-9	Herschend Entertainment Co LLC Senior No		03/26/2019	Various		2,055,585	2,055,585	2,055,585	2,055,585	0	0	0	0	0	2,055,585	0	0	0	28,007	03/27/2023
42778*-AH-5	Herschend Entertainment Co LLC Senior No		01/23/2019	Redemption 100.0000		1,292,857	1,292,857	1,292,857	1,292,857	0	0	0	0	0	1,292,857	0	0	0	18,100	01/23/2025
435596-D*-9	Hollingsworth & Vose Company Senior Secu		07/06/2019	Redemption 100.0000		141,895	141,895	144,323	143,673	0	(1,777)	0	(1,777)	0	141,895	0	0	0	5,157	07/08/2024
435596-D@-7	Hollingsworth & Vose Company Senior Secu		07/06/2019	Redemption 100.0000		499,937	499,937	561,302	509,248	0	0	0	0	52,054	499,937	(61,365)	0	(61,365)	17,099	07/08/2024
437076-AS-1	Home Depot Inc CORPORATE		09/12/2019	Market Axess		1,948,331	1,425,000	1,879,680	1,825,586	0	(11,363)	0	(11,363)	0	1,814,223	0	134,109	134,109	62,789	12/16/2036
437076-BA-9	Home Depot Inc CORPORATE		11/15/2019	Various		16,321,962	14,190,000	15,640,632	15,549,006	0	(26,340)	0	(26,340)	0	15,522,666	0	799,296	799,296	583,812	04/01/2043
437076-BF-8	Home Depot Inc CORPORATE		03/13/2019	Goldman Sachs & Co Merrill		6,178,967	5,929,000	6,760,845	6,712,816	0	(3,558)	0	(3,558)	0	6,709,259	0	(530,292)	(530,292)	130,438	03/15/2045
437076-BH-4	Home Depot Inc CORPORATE		09/12/2019	Lynch,Pierce,Fenner &		13,746,560	12,000,000	13,239,860	13,177,110	0	(14,810)	0	(14,810)	0	13,162,300	0	584,260	584,260	446,722	04/01/2046
437076-BP-6	Home Depot Inc CORPORATE		03/13/2019	Barclays Capital Inc		4,115,090	4,665,000	4,576,225	4,578,446	0	400	0	400	0	4,578,846	0	(463,757)	(463,757)	81,638	09/15/2056
437076-BP-6	Home Depot Inc CORPORATE		06/19/2019	PGIM, Inc.		100,093	105,000	103,002	103,052	0	11	0	11	0	103,063	0	(2,970)	(2,970)	2,807	09/15/2056
437084-RX-6	HOME EQUITY ASSET TRUST ABS FLOATER		12/26/2019	Paydown		498,178	498,178	374,549	477,811	0	20,367	0	20,367	0	498,178	0	0	0	7,285	04/25/2036
443016-AA-0	Howe Street Landlord, LLC Credit Tenant		12/25/2019	Redemption 100.0000		202,216	202,216	202,216	202,216	0	0	0	0	0	202,216	0	0	0	4,145	01/25/2038
44411*-AB-7	Hudson Ranch Power I, LLC Senior Note		12/31/2019	Redemption 100.0000		380,046	380,046	380,046	380,046	0	0	0	0	0	380,046	0	0	0	15,753	03/31/2042
44560#-AA-4	Hunt Dallas Office, L.P. CREDIT TENNANT		12/01/2019	Various		625,812	625,812	625,812	625,812	0	0	0	0	0	625,812	0	0	0	21,872	11/01/2027
44560#-AB-2	Hunt Dallas Office, L.P. CREDIT TENNANT		12/01/2019	Various		953,619	953,619	953,619	953,619	0	0	0	0	0	953,619	0	0	0	33,328	11/01/2027
44560#-AC-0	Hunt Dallas Office, L.P. Credit Tenant L		12/01/2019	Various		1,370,827	1,370,827	1,370,827	1,370,827	0	0	0	0	0	1,370,827	0	0	0	47,910	11/01/2027
44560#-AD-8	Hunt Dallas Office, L.P. Credit Tenant L		12/01/2019	Various		1,221,824	1,221,824	1,221,824	1,221,824	0	0	0	0	0	1,221,824	0	0	0	42,702	11/01/2027
44569*-BF-7	Hunt Oil Company Senior Note		02/27/2019	Various		25,610,000	25,610,000	25,610,000	25,610,000	0	0	0	0	0	25,610,000	0	0	0	576,225	02/27/2019
44667#-AA-6	Huntington Foam, LLC Senior Secured Term		05/08/2019	Call 100.0000 Redemption		8,400,234	8,400,234	8,400,234	8,400,234	0	0	0	0	0	8,400,234	0	0	0	244,536	09/22/2021
44667#-AA-6	Huntington Foam, LLC Senior Secured Term		04/01/2019	100.0000		183,947	183,947	183,947	183,947	0	0	0	0	0	183,947	0	0	0	3,646	09/22/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
44667#-AA-6	Huntington Foam, LLC Senior Secured Term		05/08/2019	Call 100.0000 Redemption		1,450,000	1,450,000	1,450,000	1,450,000	0	0	0	0	0	1,450,000	0	0	0	40,828	09/22/2021
44667#-AA-6	Huntington Foam, LLC Senior Secured Term		04/01/2019	100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	570	09/22/2021
44667#-AB-4	Huntington Foam, LLC Senior Secured Revo		05/08/2019	Call 100.0000		2,481,429	2,481,429	2,481,429	2,481,429	0	0	0	0	0	2,481,429	0	0	0	46,042	09/22/2021
44855#-AU-4	Hy Vee, Inc. Seires S Senior Note		12/16/2019	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	393,903	12/16/2019
44855#-AV-2	Hy Vee, Inc. Series T Senior Note		10/01/2019	PGIM, Inc.		10,141,687	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	141,687	141,687	330,544	12/15/2020
44914@-AA-9	Hypertherm, Inc Senior Secured Note		06/05/2019	Call 100.0000 Redemption		4,720,882	4,583,333	4,583,333	4,583,333	0	0	0	0	0	4,583,333	0	0	0	242,163	12/20/2021
44914@-AA-9	Hypertherm, Inc Senior Secured Note		03/19/2019	100.0000		416,667	416,667	416,667	416,667	0	0	0	0	0	416,667	0	0	0	5,156	12/20/2021
44932H-AD-5	INTERNATIONAL BUSINESS MACHINE CORP FLOA		09/06/2019	Maturity		60,000,000	60,000,000	60,000,000	60,000,000	0	0	0	0	0	60,000,000	0	0	0	1,258,574	09/06/2019
44954@-AA-0	IFF Hazlet,NJ CTL Pass-Through Credit-Te		12/15/2019	Redemption 100.0000		417,232	417,232	417,232	417,232	0	0	0	0	0	417,232	0	0	0	9,667	06/15/2034
44959#-AA-3	IGS ORIX Solar I, LLC Debt in a Project		09/30/2019	Various		2,099,568	2,099,568	2,090,310	2,090,876	0	8,692	0	8,692	0	2,099,568	0	0	0	73,725	10/01/2035
44959#-AC-9	IGS ORIX Solar I, LLC Debt in a Project		09/30/2019	Redemption 100.0000		168,660	168,660	168,660	168,660	0	0	0	0	0	168,660	0	0	0	7,097	09/30/2036
44967#-AA-3	IMC MORTGAGE LOAN TRUST ABS-IRR		12/26/2019	Various		4,145	4,145	4,143	4,145	0	0	0	0	0	4,145	0	0	0	326	02/25/2025
44967#-AD-7	IMC MORTGAGE LOAN TRUST ABS-IRR		12/26/2019	Various		17,445	17,445	17,440	17,445	0	0	0	0	0	17,445	0	0	0	515	05/25/2025
449670-AE-8	IMC HOME EQUITY LOAN TRUST ABS-IRR		12/26/2019	Redemption 100.0000		714	714	713	714	0	0	0	0	0	714	0	0	0	140	12/26/2025
45138L-BD-4	IDAHO PWR CO CORPORATE		03/19/2019	Jefferies & Co, Inc		6,677,044	7,330,000	7,279,716	7,283,196	0	388	0	388	0	7,283,584	0	(606,541)	(606,541)	148,636	03/01/2045
45148@-AA-4	Idaho USG Holdings, LLC Debt in a Projec		09/30/2019	Redemption 100.0000		330,054	330,054	330,054	330,054	0	0	0	0	0	330,054	0	0	0	10,733	03/31/2023
452308-AR-0	Illinois Tool Wks Inc CORPORATE		09/18/2019	Various		38,433,367	33,702,000	35,940,840	35,640,747	0	(38,130)	0	(38,130)	0	35,602,617	0	2,830,750	2,830,750	1,369,491	09/01/2042
452308-AU-3	Illinois Tool Wks Inc CORPORATE		03/01/2019	Maturity		800,000	800,000	802,675	800,127	0	(127)	0	(127)	0	800,000	0	0	0	7,800	03/01/2019
455665-AK-5	INDIANTOWN COGEN 1ST MORTGAGE		12/15/2019	Various		771,802	771,802	840,902	801,245	0	(29,442)	0	(29,442)	0	771,802	0	0	0	56,554	12/15/2020
457030-AJ-3	INGLES MKTS INC CORPORATE		12/20/2019	Various		1,021,208	1,002,000	974,445	987,070	0	2,932	0	2,932	0	990,002	0	11,998	11,998	78,104	06/15/2023
45772@-AC-3	Innovative Solar 42, LLC Debt in a Proje		12/31/2019	Redemption 100.0000		1,502,725	1,502,725	1,502,725	1,502,725	0	0	0	0	0	1,502,725	0	0	0	38,223	02/28/2033
459200-AG-6	IBM CORP DEBENTURES 8.375% 11/01/19		11/01/2019	Maturity		12,500,000	12,500,000	13,021,275	12,538,248	0	(38,248)	0	(38,248)	0	12,500,000	0	0	0	1,046,875	11/01/2019
460146-CH-4	INTL PAPER CORP CORPORATE		06/19/2019	PGIM, Inc.		833,108	735,000	903,097	882,505	0	(1,804)	0	(1,804)	0	880,702	0	(47,594)	(47,594)	26,338	11/15/2041
460335-A@-1	Intl Speedway Corp Senior Note		10/18/2019	Call 100.0000		2,776,932	2,554,118	2,610,964	2,594,249	0	(5,105)	0	(5,105)	0	2,589,145	0	(35,027)	(35,027)	333,510	09/13/2024
461070-AL-8	INTERSTATE POWER & LIGHT CORPORATE		01/28/2019	PNC Capital Markets		3,229,215	3,300,000	3,316,698	3,310,699	0	(181)	0	(181)	0	3,310,518	0	(81,303)	(81,303)	17,577	12/01/2024
46113V-AD-0	INTERVAL ACQUISITION COR CORPORATE		10/17/2019	Call 102.8130 Redemption		5,632,096	5,478,000	5,560,170	5,519,041	0	(13,391)	0	(13,391)	0	5,505,650	0	(27,650)	(27,650)	463,946	04/15/2023
46301*-AA-7	Ironbound Studios, LLC Secured Promissor		12/31/2019	100.0000		78,234	78,234	56,524	62,098	0	16,136	0	16,136	0	78,234	0	0	0	3,950	12/31/2020
463556-AD-2	Iroquois Gas Transmission Syst Senior No		10/31/2019	Various		256,482	256,482	256,482	256,482	0	0	0	0	0	256,482	0	0	0	11,734	10/31/2027
46361*-AT-3	Irvine/Land Co LLC Senior Note		07/05/2019	Various		98,230,000	98,230,000	98,230,000	98,230,000	0	0	0	0	0	98,230,000	0	0	0	3,752,386	07/05/2019
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOAT		12/01/2019	Paydown		299,567	299,567	295,617	296,268	0	3,299	0	3,299	0	299,567	0	0	0	7,559	06/25/2035
46625H-HL-7	JP MORGAN CHASE & CO CORPORATE		04/23/2019	Maturity		19,600,000	19,600,000	19,572,756	19,594,369	0	5,631	0	5,631	0	19,600,000	0	0	0	617,400	04/23/2019
46626L-HA-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		12/26/2019	Paydown		4,275,840	4,275,840	3,379,401	4,091,973	0	183,866	0	183,866	0	4,275,840	0	0	0	66,886	02/25/2036
46629K-AD-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		12/26/2019	Low Book Value		277,500	215,607	292	8,264	0	(7,998)	0	(7,998)	0	266	0	277,234	277,234	1,708	08/25/2036
46629K-AD-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		04/25/2019	Paydown		125,975	125,975	3,127	4,829	0	121,146	0	121,146	0	125,975	0	0	0	625	08/25/2036
46639E-AD-3	JP MORGAN CHASE COMMERCIAL MOR CMBS		10/01/2019	Paydown		3,507,931	3,481,859	3,493,872	3,482,212	0	(352)	0	(352)	0	3,481,859	0	0	0	78,002	12/15/2047
46639N-AP-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		07/01/2019	Paydown		2,414,441	2,333,197	2,356,515	2,342,426	0	(9,229)	0	(9,229)	0	2,333,197	0	0	0	35,587	07/15/2045
46639Y-AP-2	JPMCC_13-LC11 CMBS 2.694% 04/15/46		03/01/2019	Paydown		137,772	137,277	133,392	134,417	0	2,860	0	2,860	0	137,277	0	0	0	931	04/15/2046
46641J-AT-3	JPMBB COMMERCIAL MORTGAGE SECU CMBS		01/01/2019	Paydown		58,712	58,712	60,726	58,760	0	(48)	0	(48)	0	58,712	0	0	0	141	02/15/2047
46641J-AV-8	JPMBB COMMERCIAL MORTGAGE SECU CMBS		11/01/2019	Paydown		3,632,807	3,376,249	3,409,991	3,391,929	0	(15,681)	0	(15,681)	0	3,376,249	0	0	0	135,467	02/15/2047
46641W-AT-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS		09/01/2019	Paydown		3,910,210	3,909,488	4,023,413	3,914,538	0	(5,050)	0	(5,050)	0	3,909,488	0	0	0	30,086	04/15/2047
46642C-AA-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		10/01/2019	Paydown		9,293,316	9,293,316	9,274,439	9,274,498	0	18,818	0	18,818	0	9,293,316	0	0	0	328,353	07/15/2047
46642C-BE-9	JP MORGAN CHASE COMMERCIAL MOR CMBS		09/01/2019	Paydown		5,647,943	5,647,943	5,754,945	5,660,732	0	(12,789)	0	(12,789)	0	5,647,943	0	0	0	81,413	07/15/2047
46642C-BG-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		11/01/2019	Paydown		4,815,044	4,623,345	4,762,045	4,669,445	0	(46,100)	0	(46,100)	0	4,623,345	0	0	0	163,353	07/15/2047
46642N-BC-9	JPMBB COMMERCIAL MORTGAGE SECU CMBS		12/01/2019	Paydown		892,832	861,703	870,316	866,322	0	(4,619)	0	(4,619)	0	861,703	0	0	0	34,063	09/15/2047
46643A-BC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		11/01/2019	Paydown		6,519,699	6,519,699	6,501,617	6,501,689	0	18,010	0	18,010	0	6,519,699	0	0	0	201,285	09/15/2047
46643G-AB-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		12/01/2019	Paydown		2,786,533	2,770,360	2,885,070	2,797,996	0	(27,636)	0	(27,636)	0	2,770,360	0	0	0	52,774	11/15/2047
46657*-AA-7	JPM Capital Corporation Non-Recourse LN		03/16/2019	Various		2,469,894	2,469,894	2,495,328	2,496,216	0	(26,322)	0	(26,322)	0	2,469,894	0	0	0	82,988	03/16/2027
46663#-AA-5	J-POWER USA Generation Capital Senior Se		10/31/2019	Redemption 100.0000		703,500	703,500	703,500	703,500	0	0	0	0	0	703,500	0	0	0	23,743	10/25/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
47115#-AA-7	JARTCO Holdings, Inc. Series A Senior No		10/06/2019	Redemption 100.0000		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	30,540	10/06/2022
478160-BA-1	JOHNSON & JOHNSON CORPORATE		11/13/2019	Deutsche Bank Securities Inc		5,046,160	4,000,000	4,650,720	4,603,320	0	(14,998)	0	(14,998)	0	4,588,323	0	457,837	457,837	194,000	05/15/2041
478160-BV-5	JOHNSON & JOHNSON CORPORATE		11/13/2019	Various		15,009,342	14,070,000	14,219,185	14,210,140	0	(317)	0	(317)	0	14,209,823	0	799,519	799,519	530,167	03/01/2046
478160-CK-8	JOHNSON & JOHNSON CORPORATE		09/05/2019	Merrill Lynch,Pierce,Fenner &		3,928,580	3,720,000	3,668,924	3,673,267	0	3,034	0	3,034	0	3,676,301	0	252,280	252,280	123,163	01/15/2028
478165-AH-6	S.C. Johnson & Son, Inc. CORPORATE		02/04/2019	Various		12,051,808	11,340,000	11,455,459	11,448,689	0	(128)	0	(128)	0	11,448,561	0	603,247	603,247	151,582	10/15/2046
48121@-AA-9	JRD Holdings LLC Senior Note		04/30/2019	Redemption 100.0000		1,001,429	1,001,429	1,001,429	1,001,429	0	0	0	0	0	1,001,429	0	0	0	20,229	04/30/2022
48121@-AD-3	JRD Holdings LLC Senior Note		03/27/2019	Redemption 100.0000		1,072,500	1,072,500	1,072,500	1,072,500	0	0	0	0	0	1,072,500	0	0	0	22,147	03/27/2024
48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE		11/20/2019	Goldman Sachs & Co		6,854,280	5,200,000	6,618,404	6,537,258	0	(33,339)	0	(33,339)	0	6,503,919	0	350,361	350,361	384,630	01/06/2042
48240#-AC-9	K2 Pure Solutions NoCal LP Senior Secure		12/31/2019	Redemption 100.0000		423,333	423,333	423,333	423,333	0	0	0	0	0	423,333	0	0	0	21,122	12/20/2023
485260-BM-4	KANSAS GAS & ELEC CO CORPORATE		11/15/2019	FTN FINANCIAL SECURITIES		283,542	255,000	282,373	280,260	0	(561)	0	(561)	0	279,699	0	3,843	3,843	14,742	07/15/2044
487836-BC-1	KELLOGG COMPANY CORPORATE		09/06/2019	Call 100.3780		2,634,923	2,625,000	2,703,619	2,633,429	0	(6,762)	0	(6,762)	0	2,626,667	0	(1,667)	(1,667)	98,586	11/15/2019
48837@-AB-2	Kemin Industries Inc. Senior Note		12/07/2019	Redemption 100.0000		468,750	468,750	468,750	468,750	0	0	0	0	0	468,750	0	0	0	13,301	12/07/2023
491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORATE		09/12/2019	Key Capital Markets		1,548,140	1,230,000	1,518,850	1,490,959	0	(5,793)	0	(5,793)	0	1,485,166	0	62,973	62,973	55,158	11/01/2040
49239@-AB-4	KerrMcGee Gunnison Trst KMG II Senior No		01/30/2019	Redemption 100.0000		653,825	653,825	733,925	663,793	0	(9,967)	0	(9,967)	0	653,825	0	0	0	21,969	01/30/2020
49327M-2F-0	KEYBANK NA 2.500% 12/15/19		12/15/2019	Maturity		10,375,000	10,375,000	10,370,435	10,374,048	0	952	0	952	0	10,375,000	0	0	0	259,375	12/15/2019
50012@-AA-7	Kodiak Gas Services, LLC Senior Secured		06/05/2019	Call 100.0000		51,584,093	51,584,093	51,584,093	51,584,093	0	0	0	0	0	51,584,093	0	0	0	1,407,923	07/19/2022
500255-AR-5	KOHLS CORPORATION CORPORATE		01/24/2019	Call 102.6293		22,321,876	21,750,000	21,695,193	21,730,606	0	253	0	253	0	21,730,859	0	19,141	19,141	772,460	11/01/2021
50076Q-AE-6	KRAFT FOODS INC CORP 5.000% 06/04/42		06/19/2019	PGIM, Inc.		272,173	275,000	302,278	299,166	0	(278)	0	(278)	0	298,887	0	(26,714)	(26,714)	7,486	06/04/2042
50076Q-AN-6	KRAFT FOODS INC CORP 6.500% 02/09/40		06/19/2019	PGIM, Inc.		102,212	90,000	116,146	113,849	0	(323)	0	(323)	0	113,526	0	(11,314)	(11,314)	5,054	02/09/2040
501044-CR-0	KROGER COMPANY CORPORATE		06/19/2019	PGIM, Inc.		439,525	432,000	484,956	478,355	0	(573)	0	(573)	0	477,782	0	(38,257)	(38,257)	14,700	04/15/2042
501044-CT-6	KROGER COMPANY CORPORATE		06/19/2019	PGIM, Inc.		176,117	170,000	186,155	185,191	0	(168)	0	(168)	0	185,023	0	(8,907)	(8,907)	7,758	08/01/2043
50152#-AD-9	Kwik Trip, Inc. Senior Secured		11/24/2019	Redemption 100.0000		49,464	49,464	49,668	49,642	0	(178)	0	(178)	0	49,464	0	0	0	1,087	02/24/2036
501797-AJ-3	L Brands Inc CORPORATE		07/03/2019	UBS International		821,700	792,000	792,000	792,000	0	0	0	0	0	792,000	0	29,700	29,700	32,546	10/15/2023
50209*-AA-2	LMRK PropCo SO, LLC Senior Secured Note		12/31/2019	Redemption 100.0000		855,590	855,590	855,590	855,590	0	0	0	0	0	855,590	0	0	0	25,712	06/30/2036
502175-A#-9	LTC Properties Inc Series B Senior Note		07/20/2019	Various		2,490,000	2,490,000	2,490,000	2,490,000	0	0	0	0	0	2,490,000	0	0	0	89,640	07/20/2021
502175-B@-0	LTC Properties Inc Series C Senior Note		11/20/2019	Various		3,026,000	3,026,000	3,026,000	3,026,000	0	0	0	0	0	3,026,000	0	0	0	120,737	11/22/2021
502175-C*-1	LTC Properties Inc Series E Senior Unsec		08/31/2019	Redemption 100.0000		204,800	204,800	204,800	204,800	0	0	0	0	0	204,800	0	0	0	6,912	09/03/2030
502413-BE-6	L3 TECHNOLOGIES INC CORPORATE		07/02/2019	Taxable Exchange		2,285,847	2,295,000	2,283,273	2,285,323	0	523	0	523	0	2,285,847	0	0	0	48,351	12/15/2026
50550#-AA-3	Lackawanna Energy Center LLC Debt in a P		12/31/2019	Redemption 100.0000		92,000	92,000	92,000	92,000	0	0	0	0	0	92,000	0	0	0	4,057	03/31/2024
51222*-AA-3	Lakeview Green Energy Senior Secured Not		10/01/2019	Redemption 100.0000		483,539	483,539	483,539	483,539	0	0	0	0	0	483,539	0	0	0	21,806	10/01/2029
51467*-AN-9	Land O'Lakes Series B Senior Unsecured N		12/16/2019	Various		9,500,000	9,500,000	9,500,000	9,500,000	0	0	0	0	0	9,500,000	0	0	0	635,410	12/16/2019
518887-AB-0	DRB PRIME STUDENT LOAN TRUST ASSET BACKE		12/25/2019	Paydown		5,934,848	5,934,848	5,933,741	5,933,918	0	931	0	931	0	5,934,848	0	0	0	98,181	08/25/2042
518889-AB-6	DRB PRIME STUDENT LOAN TRUST ASSET BACKE		05/25/2019	Paydown		1,016,100	1,016,100	1,016,028	1,016,053	0	47	0	47	0	1,016,100	0	0	0	4,658	11/25/2042
51888R-AA-8	LAUREL ROAD REFI STUDENT LOAN ASSET BACK		11/25/2019	Paydown		15,571,952	15,571,952	15,570,990	15,571,016	0	936	0	936	0	15,571,952	0	0	0	209,805	05/26/2043
52204#-AA-9	Canal Taylor North LLC TR CTF		12/01/2019	Various		1,779,612	1,779,612	1,804,946	1,792,974	0	(13,362)	0	(13,362)	0	1,779,612	0	0	0	48,854	08/31/2020
52472#-AC-0	Legal Coverage Group, Ltd. Senior Note		12/31/2019	Call 120153847		937,200	1	0	0	0	0	0	0	0	0	0	937,200	937,200	0	01/02/2024
526057-BU-7	LENNAR CORP CORPORATE 4.500% 11/15/19		11/15/2019	Maturity		2,250,000	2,250,000	2,255,625	2,250,877	0	(877)	0	(877)	0	2,250,000	0	0	0	101,250	11/15/2019
53079E-BF-0	Liberty Mutual Group Inc. CORPORATE		06/19/2019	PGIM, Inc.		459,247	425,000	473,439	472,452	0	(502)	0	(502)	0	471,950	0	(12,704)	(12,704)	18,265	08/01/2044
53217V-AC-3	LIFE TECHNOLOGIES CORP CORPORATE		10/24/2019	Various		2,027,660	2,000,000	2,307,379	2,062,533	0	(43,498)	0	(43,498)	0	2,019,035	0	(19,035)	(19,035)	165,660	03/01/2020
532457-BF-4	Eli Lilly & Co CORPORATE		03/15/2019	Maturity		500,000	500,000	507,911	500,501	0	(501)	0	(501)	0	500,000	0	0	0	4,875	03/15/2019
532457-BJ-6	Eli Lilly & Co CORPORATE		09/13/2019	Various		24,214,209	22,650,000	22,540,148	22,547,428	0	2,210	0	2,210	0	22,549,638	0	1,664,571	1,664,571	875,297	03/01/2045
532716-AS-6	L Brands Inc CORPORATE		07/24/2019	Call 103.4041		7,822,521	7,565,000	8,600,188	7,838,573	0	(114,187)	0	(114,187)	0	7,724,387	0	(159,387)	(159,387)	644,387	05/01/2020
532716-AU-1	L Brands Inc CORPORATE		07/01/2019	Goldman Sachs & Co		2,247,935	2,146,000	2,228,054	2,179,576	0	(5,114)	0	(5,114)	0	2,174,462	0	73,473	73,473	106,629	02/15/2022

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
53575#-AK-6	Link Snacks Inc. Senior Secured Note		12/13/2019	Redemption 100.0000		4,185,714	4,185,714	4,185,714	4,185,714	0	0	0	0	0	4,185,714	0	0	0	226,029	12/13/2020
53575#-AL-4	Link Snacks Inc. Senior Secured Note		06/30/2019	Redemption 100.0000		218,924	218,924	221,306	219,610	0	(685)	0	(685)	0	218,924	0	0	0	5,123	06/30/2019
53631@-AA-2	Lippert Components, Inc. Senior Unsecure		03/29/2019	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	46,063	03/20/2020
53734#-AD-0	Little Rapids Corporation Senior Secured		12/28/2019	Redemption 100.0000		344,444	344,444	344,444	344,444	0	0	0	0	0	344,444	0	0	0	16,146	06/28/2020
53961*-BC-9	Local Initiatives Support Corp Senior No		01/01/2019	Call 100.0000		1,342,243	1,342,243	1,358,051	1,354,746	0	0	0	0	0	1,354,746	0	(12,503)	(12,503)	14,261	01/01/2022
53961*-BG-0	Local Initiatives Support Corp Senior No		09/01/2019	Redemption 100.0000		2,000,000	2,000,000	1,982,849	1,983,803	0	16,197	0	16,197	0	2,000,000	0	0	0	82,857	09/01/2021
53961*-BP-0	Local Initiatives Support Corp Unsecured		12/22/2019	Redemption 100.0000		30,424	30,424	29,049	29,134	0	1,291	0	1,291	0	30,424	0	0	0	638	12/22/2025
53961*-BR-6	Local Initiatives Support Corp Unsecured		12/22/2019	Redemption 100.0000		124,549	124,549	118,339	118,682	0	5,867	0	5,867	0	124,549	0	0	0	2,613	08/22/2026
53961*-BS-4	Local Initiatives Support Corp Unsecured		12/21/2019	Redemption 100.0000		37,564	37,564	35,325	35,428	0	2,136	0	2,136	0	37,564	0	0	0	788	12/21/2027
53961*-BT-2	Local Initiatives Support Corp Senior No		12/22/2019	Redemption 100.0000		157,001	157,001	148,222	148,654	0	8,346	0	8,346	0	157,001	0	0	0	3,294	06/22/2027
53961*-BU-9	Local Initiatives Support Corp Unsecured		12/21/2019	Redemption 100.0000		128,971	128,971	122,188	122,459	0	6,512	0	6,512	0	128,971	0	0	0	2,706	06/21/2028
542514-EA-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2019	Paydown		62,766	62,766	63,168	62,954	0	(188)	0	(188)	0	62,766	0	0	0	1,128	07/25/2033
542514-FX-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2019	Paydown		142,497	142,497	142,942	142,677	0	(180)	0	(180)	0	142,497	0	0	0	1,668	06/25/2034
54388*-AD-1	Loram Maintenance of Way, Inc. Senior No		03/09/2019	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,341	03/09/2022
54388*-AF-6	Loram Maintenance of Way, Inc. Senior No		03/09/2019	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,341	03/09/2022
54388*-AG-4	Loram Maintenance of Way, Inc. Senior No		03/09/2019	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,341	03/09/2022
54388*-AH-2	Loram Maintenance of Way, Inc. Senior No		03/02/2019	Redemption 100.0000		714,250	714,250	764,209	724,922	0	(10,672)	0	(10,672)	0	714,250	0	0	0	9,017	03/02/2020
54388*-AJ-8	Loram Maintenance of Way, Inc. Senior No		06/15/2019	Redemption 100.0000		875,000	875,000	875,000	875,000	0	0	0	0	0	875,000	0	0	0	21,219	06/15/2020
54388*-AL-3	Loram Maintenance of Way, Inc. Senior No		09/28/2019	Redemption 100.0000		142,857	142,857	142,857	142,857	0	0	0	0	0	142,857	0	0	0	4,286	09/28/2021
54388*-AN-9	Loram Maintenance of Way, Inc. Senior Un		12/09/2019	Redemption 100.0000		2,915,000	2,915,000	2,915,000	2,915,000	0	0	0	0	0	2,915,000	0	0	0	106,106	12/09/2027
54401P-B#-2	Lord Corporation Senior Note		10/29/2019	Call 100.0000		19,958,383	19,000,000	19,000,000	19,000,000	0	0	0	0	0	19,000,000	0	0	0	1,811,246	09/14/2022
54401P-C*-5	Lord Corporation Senior Note		10/29/2019	Call 100.0000		5,698,695	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	939,782	04/10/2026
54401P-D*-4	Lord Corporation Senior Unsecured Note		10/29/2019	Call 100.0000		5,399,112	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	628,720	07/13/2026
546676-AV-9	LOUISVILLE GAS & ELEC CO CORPORATE		03/14/2019	Key Capital Markets		1,139,261	1,077,000	1,258,705	1,244,040	0	(920)	0	(920)	0	1,243,120	0	(103,859)	(103,859)	17,111	11/15/2043
546676-AX-5	LOUISVILLE GAS & ELEC CO CORPORATE		06/19/2019	PGIM, Inc.		314,636	282,000	330,851	328,401	0	(519)	0	(519)	0	327,882	0	(13,247)	(13,247)	8,876	10/01/2045
54910T-AA-0	LSTAR COMMERCIAL MORTGAGE TRUS CMBS		12/01/2019	Paydown		2,886,400	2,886,400	2,886,348	2,886,182	0	218	0	218	0	2,886,400	0	0	0	55,784	03/10/2050
54949@-AD-1	Luck Stone Corporation Senior Note		10/20/2019	Redemption 100.0000		168,333	168,333	168,333	168,333	0	0	0	0	0	168,333	0	0	0	4,187	04/22/2024
54949@-AJ-8	Luck Stone Corporation Series A Senior N		11/06/2019	Redemption 100.0000		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	68,213	05/06/2020
55068#-AJ-8	Luxottica U.S. Holdings Corp Series F Sr		01/29/2019	Various		13,450,000	13,450,000	13,450,000	13,450,000	0	0	0	0	0	13,450,000	0	0	0	362,478	01/29/2019
55279H-AG-5	MANUFACTURERS AND TRADERS TRUS MONEY MAR		07/25/2019	Various		20,975,000	20,975,000	21,265,156	21,009,673	0	(34,673)	0	(34,673)	0	20,975,000	0	0	0	471,938	07/25/2019
55279H-AJ-9	MANUFACTURERS AND TRADERS TRUS CORPORATE		09/12/2019	Toronto Dominion Securities		599,958	600,000	587,277	596,507	0	2,229	0	2,229	0	598,737	0	1,221	1,221	14,000	02/06/2020
55291K-AC-1	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/26/2019	Paydown		249,478	249,478	89,884	91,913	0	157,565	0	157,565	0	249,478	0	0	0	2,081	08/25/2036
552953-BW-0	MGM RESORTS INTL CORPORATE		02/01/2019	Maturity		3,054,000	3,054,000	3,517,843	3,063,821	0	(9,821)	0	(9,821)	0	3,054,000	0	0	0	131,704	02/01/2019
552953-CA-7	MGM RESORTS INTL CORPORATE		12/18/2019	Call 108.8226		18,499,844	17,000,000	18,040,000	17,833,539	0	(258,960)	0	(258,960)	0	17,574,579	0	(574,579)	(574,579)	2,635,479	12/15/2021
55315X-AB-7	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		01/16/2019	Paydown		612,059	612,059	611,995	612,010	0	49	0	49	0	612,059	0	0	0	882	05/18/2020
55315X-AB-7	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		02/19/2019	Maturity		230,068	230,068	230,044	230,050	0	2	0	2	0	230,052	0	16	16	663	05/18/2020
55316A-AB-6	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		09/15/2019	Paydown		5,894,946	5,894,946	5,894,545	5,894,757	0	189	0	189	0	5,894,946	0	0	0	44,349	10/15/2020
55316A-AC-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		12/15/2019	Paydown		1,259,533	1,259,533	1,259,505	1,259,497	0	36	0	36	0	1,259,533	0	0	0	23,952	10/17/2022
553498-A*-7	MSA Safety Incorporated Series A Senior		10/13/2019	Various		7,104,000	7,104,000	7,104,000	7,104,000	0	0	0	0	0	7,104,000	0	0	0	284,160	10/13/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55391#-AC-1	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec		04/30/2019	Various		23,556,696	23,556,696	23,556,696	23,556,696	0	0	0	0	0	23,556,696	0	0	0	626,896	06/30/2024
55391#-AC-1	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec		12/02/2019	Various		2,361,906	2,361,906	2,361,906	2,361,906	0	0	0	0	0	2,361,906	0	0	0	49,876	06/30/2024
55391#-AC-1	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec		12/02/2019	Baxter PRT PRV Redemption		518,971	518,971	518,971	518,971	0	0	0	0	0	518,971	0	0	0	33,156	06/30/2024
56087#-AA-2	Makers Village Tenant Inv Fund Debt - Le		12/01/2019	100.0000		425,000	425,000	353,027	386,176	0	38,824	0	38,824	0	425,000	0	0	0	16,823	09/01/2022
574754-AM-9	MASHANTUCKET PEQUOT TRIBE CORPORATE		01/16/2019	Call 100.0000		353	353	4	4	0	0	0	0	0	4	0	349	349	23	07/01/2036
575634-AT-7	MASSACHUSETTS ELEC CO CORPORATE		03/19/2019	Jefferies & Co, Inc		9,389,400	10,000,000	10,530,800	10,506,782	0	(2,387)	0	(2,387)	0	10,504,394	0	(1,114,994)	(1,114,994)	240,240	08/15/2046
575634-AT-7	MASSACHUSETTS ELEC CO CORPORATE		06/19/2019	PGIM, Inc.		519,522	510,000	526,483	525,764	0	(161)	0	(161)	0	525,603	0	(6,082)	(6,082)	17,301	08/15/2046
57636Q-AB-0	Mastercard Inc CORPORATE		03/12/2019	MILLENIUM ADVISORS, LLC		410,352	400,000	406,973	404,604	0	(156)	0	(156)	0	404,448	0	5,904	5,904	6,113	04/01/2024
576434-YG-3	MASTR ALTERNATIVE LOANS TRUST PRVT CMO		12/01/2019	Paydown		66,281	66,281	53,853	57,970	0	8,311	0	8,311	0	66,281	0	0	0	1,347	12/25/2034
57643L-FP-6	MASTR ASSET BACKED SECURITIES MASTR_04-W		12/26/2019	Paydown		73,178	73,178	73,178	73,178	0	0	0	0	0	73,178	0	0	0	934	10/25/2034
57645#-AA-5	MAT Holdings, Inc. Senior Secured Note		08/22/2019	Redemption 100.0000		3,271,429	3,271,429	3,271,429	3,271,429	0	0	0	0	0	3,271,429	0	0	0	103,541	08/22/2024
576863-E#-7	Matson Navigation Company Senior Note		11/19/2019	Various		2,694,067	2,694,067	2,694,067	2,694,067	0	0	0	0	0	2,694,067	0	0	0	119,162	05/19/2020
57686G-A#-2	Matson Inc Senior Note		12/29/2019	Redemption 100.0000		923,548	923,548	923,548	923,548	0	0	0	0	0	923,548	0	0	0	30,829	06/29/2032
57686G-A*-6	Matson Inc Senior Noe 4.010% 06/29/23		12/29/2019	Various		3,047,059	3,047,059	3,047,059	3,047,059	0	0	0	0	0	3,047,059	0	0	0	86,860	06/29/2023
57686G-A@-4	Matson Inc Senior Note		12/29/2019	Various		2,411,054	2,411,054	2,411,054	2,411,054	0	0	0	0	0	2,411,054	0	0	0	77,772	06/29/2027
57686G-B#-1	Matson Inc Senior Unsecured Note		09/14/2019	Various		6,074,700	6,074,700	6,074,700	6,074,700	0	0	0	0	0	6,074,700	0	0	0	145,827	09/15/2031
57888*-AA-5	MBS Parent, LLC Subordinate Secured Loan		12/31/2019	Redemption 100.0000		2,036,244	44,048	39,475	42,854	0	1,194	0	1,194	0	2,036,244	0	0	0	1,821	05/16/2020
58013M-EF-7	MCDONALDS CORP CORPORATE		06/19/2019	PGIM, Inc.		88,359	69,000	95,886	91,752	0	(382)	0	(382)	0	91,370	0	(3,011)	(3,011)	3,490	03/01/2038
58013M-EG-5	MCDONALDS CORP CORPORATE		02/01/2019	Maturity		5,000,000	5,000,000	5,062,500	5,000,241	0	(241)	0	(241)	0	5,000,000	0	0	0	125,000	02/01/2019
58013M-EN-0	MCDONALDS CORP CORPORATE		11/13/2019	MILLENIUM ADVISORS, LLC		357,187	355,000	351,812	352,205	0	63	0	63	0	352,269	0	4,918	4,918	16,419	02/15/2042
581557-BD-6	MCKESSON CORP CORPORATE		03/15/2019	Maturity		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	79,940	03/15/2019
585055-AQ-9	MEDTRONIC INC CORPORATE		03/11/2019	Tender (Corp Action)		15,870,840	12,000,000	17,151,031	16,381,784	0	(27,190)	0	(27,190)	0	16,354,594	0	(843,754)	(843,754)	741,333	03/15/2039
585055-AW-6	MEDTRONIC INC CORPORATE		03/11/2019	Various		27,219,499	25,052,000	26,918,333	26,683,238	0	(7,411)	0	(7,411)	0	26,675,828	0	(207,889)	(207,889)	883,979	03/15/2042
585055-BC-9	MEDTRONIC INC CORPORATE		03/12/2019	WELLS FARGO SEC LLC		1,341,080	1,300,000	1,341,943	1,327,146	0	(986)	0	(986)	0	1,326,159	0	14,921	14,921	23,432	03/15/2024
585055-BD-7	MEDTRONIC INC CORPORATE		03/11/2019	Various		14,091,595	12,591,000	12,999,584	12,986,214	0	(1,109)	0	(1,109)	0	12,985,106	0	728,760	728,760	662,427	03/15/2044
585055-BU-9	MEDTRONIC INC CORPORATE		07/12/2019	Various		36,784,336	32,748,000	37,508,233	37,298,582	0	(19,316)	0	(19,316)	0	37,279,267	0	(1,377,681)	(1,377,681)	1,566,697	03/15/2045
58646#-AT-1	Menasha Corporation Senior Note		11/26/2019	Redemption 100.0000		1,188,571	1,188,571	1,188,571	1,188,571	0	0	0	0	0	1,188,571	0	0	0	41,481	11/26/2024
589331-AS-6	MERCK AND CO CORPORATE		09/12/2019	Goldman Sachs & Co		9,052,538	8,375,000	8,459,372	8,451,348	0	(1,227)	0	(1,227)	0	8,450,121	0	602,417	602,417	302,338	09/15/2042
58933Y-AJ-4	Merck & Co Inc CORPORATE		03/19/2019	Market Axess		963,007	938,000	1,016,340	1,010,007	0	(416)	0	(416)	0	1,009,591	0	(46,584)	(46,584)	13,300	05/18/2043
58933Y-AT-2	Merck & Co Inc CORPORATE		03/13/2019	Barclays Capital Inc		19,223,000	20,000,000	21,489,600	21,411,291	0	(7,233)	0	(7,233)	0	21,404,059	0	(2,181,059)	(2,181,059)	441,944	02/10/2045
589929-2D-9	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		12/26/2019	Paydown		107,954	107,954	103,993	106,275	0	1,679	0	1,679	0	107,954	0	0	0	3,737	06/25/2034
589929-J5-8	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		12/26/2019	Paydown		337,717	337,717	337,716	338,812	0	17	1,113	(1,096)	0	337,717	0	0	0	8,947	11/25/2033
589929-M4-7	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		03/25/2019	Paydown		11,184	11,184	11,071	11,090	0	94	0	94	0	11,184	0	0	0	82	02/25/2034
589929-YE-2	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT		10/25/2019	Paydown		7,225	7,225	7,338	7,226	0	(1)	0	(1)	0	7,225	0	0	0	168	09/25/2032
59020U-4M-4	MLCC MORTGAGE INVESTORS INC ABS FLOATER		05/01/2019	Merrill Lynch,Pierce,Fenner &		5,562,746	5,728,101	4,346,308	4,359,780	0	2,567	0	2,567	0	4,362,347	0	1,200,400	1,200,400	61,440	01/25/2037
59020U-4M-4	MLCC MORTGAGE INVESTORS INC ABS FLOATER		04/25/2019	Paydown		163,659	163,659	124,316	124,565	0	39,095	0	39,095	0	163,659	0	0	0	976	01/25/2037
590238-AB-7	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT		12/26/2019	Paydown		390,893	390,893	103,860	110,179	0	280,714	0	280,714	0	390,893	0	0	0	4,197	04/25/2047
59023A-AD-8	MERRILL LYNCH MORTGAGE INVS TR ABS FLOAT		12/26/2019	Paydown		603,232	603,232	217,109	221,811	0	381,420	0	381,420	0	603,232	0	0	0	6,929	07/25/2037
59112@-AD-1	Metal Technologies, Inc. Senior Note		11/08/2019	Redemption 100.0000		1,930,000	1,930,000	1,930,000	1,930,000	0	0	0	0	0	1,930,000	0	0	0	78,165	11/08/2019
59112@-AF-6	Metal Technologies, Inc. Senior Note		06/27/2019	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	106,250	06/27/2019
59113@-AA-6	Metal Technolgies IND Inc Senior Note		12/09/2019	Redemption 100.0000		2,287,333	2,287,333	2,287,333	2,287,333	0	0	0	0	0	2,287,333	0	0	0	107,505	12/09/2022
59113@-AB-4	Metal Technolgies IND Inc Senior Note		12/29/2019	Maturity		3,860,000	3,860,000	3,860,000	3,860,000	0	0	0	0	0	3,860,000	0	0	0	173,700	12/29/2019
594918-AC-8	MICROSOFT CORP CORPORATE		06/01/2019	Various		40,400,000	40,400,000	40,607,009	40,408,502	0	(8,502)	0	(8,502)	0	40,400,000	0	0	0	848,400	06/01/2019
594918-BY-9	MICROSOFT CORP CORPORATE		10/21/2019	Various		6,209,688	5,750,000	5,887,080	5,873,865	0	(9,215)	0	(9,215)	0	5,864,651	0	345,037	345,037	200,292	02/06/2027
59748T-AA-7	Midland Cogen Venture LP Senior Secured		09/15/2019	Redemption 100.0000		1,257,116	1,257,116	1,362,383	1,311,867	0	(54,751)	0	(54,751)	0	1,257,116	0	0	0	56,570	03/15/2025
59862*-AB-9	Mike Albert Leasing Inc. Senior Secured		04/29/2019	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	37,500	04/29/2019
59983H-AA-7	Mill Creek CLO Ltd CLO		04/18/2019	Call 100.0000		2,750,000	2,750,000	2,750,000	2,750,000	0	0	0	0	0	2,750,000	0	0	0	29,650	04/20/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
60040#-AA-0	Millennium Pipeline Co Series A Senior S		12/30/2019	Various		744,101	744,101	787,098	770,327	0	(26,226)	0	(26,226)	0	744,101	0	0	0	29,745	06/30/2027
60040#-AB-8	Millennium Pipeline Co Series B Senior S		12/30/2019	Redemption 100.0000		301,255	301,255	301,255	301,255	0	0	0	0	0	301,255	0	0	0	13,556	06/30/2032
60700D-AB-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		12/10/2019	Paydown		9,862,945	9,862,945	9,861,686	9,862,083	0	863	0	863	0	9,862,945	0	0	0	125,165	07/12/2021
607828-D#-4	Modine Manufacturing Company Series A Se		11/12/2019	Various		8,176,640	8,176,640	8,176,640	8,176,640	0	0	0	0	0	8,176,640	0	0	0	349,040	08/12/2020
607828-D#-4	Modine Manufacturing Company Series A Se		12/02/2019	Baxter PRT PRV		1,367,027	1,367,027	1,367,027	1,367,027	0	0	0	0	0	1,367,027	0	0	0	98,555	08/12/2020
60871R-AD-2	MOLSON COORS BREWING CO CORPORATE		06/19/2019	Various		846,777	818,000	940,817	925,866	0	(1,310)	0	(1,310)	0	924,556	0	(77,779)	(77,779)	26,017	05/01/2042
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS		02/15/2019	Paydown		(272,558)	(277,550)	(272,574)	(277,550)	0	0	0	0	0	(277,550)	0	0	0	0	02/15/2046
61690K-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS		12/12/2019	Cantor Fitzgerald & Co. Inc.		16,719,573	16,584,263	16,749,074	16,659,237	0	(19,919)	0	(19,919)	0	16,639,317	0	47,301	47,301	487,888	02/15/2046
61690K-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS		06/01/2019	Paydown		2,113,217	2,113,217	2,134,218	2,122,771	0	(9,553)	0	(9,553)	0	2,113,217	0	0	0	31,777	02/15/2046
61744C-WL-6	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT		12/26/2019	Paydown		5,734,367	5,734,367	4,718,633	5,345,926	0	388,441	0	388,441	0	5,734,367	0	0	0	98,425	11/25/2035
61745M-PN-7	Morgan Stanley Capital I MSDWC_03-NC3		05/28/2019	Paydown		6,691	6,691	5,938	4,759	0	1,932	0	1,932	0	6,691	0	0	0	99	03/25/2033
61746R-AC-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2019	Low Book Value		42,915	0	0	0	0	0	0	0	0	0	0	42,915	42,915	0	11/26/2032
61746R-BE-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2019	Low Book Value		4,664	0	0	0	0	0	0	0	0	0	0	4,664	4,664	0	04/25/2033
61746R-BW-0	MORGAN STANLEY ABS CAPITAL I MSAC_03-HE1		10/25/2019	Paydown		1,026,495	1,026,495	891,368	704,269	0	322,225	0	322,225	0	1,026,495	0	0	0	45,127	05/25/2033
61746R-DM-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2019	Paydown		40,257	40,257	40,414	40,317	0	(60)	0	(60)	0	40,257	0	0	0	696	09/25/2033
61746R-DN-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2019	Paydown		59,761	59,761	49,600	43,183	0	16,578	0	16,578	0	59,761	0	0	0	1,372	09/25/2033
61746R-DX-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2019	Paydown		78,953	78,953	79,311	79,121	0	(168)	0	(168)	0	78,953	0	0	0	1,391	10/25/2033
61746R-DY-4	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		05/28/2019	Paydown		6,930	6,930	5,575	3,876	0	3,054	0	3,054	0	6,930	0	0	0	88	10/25/2033
61746W-F6-2	MORGAN STANLEY DEAN WITTER CAP MSDWC_03-		09/25/2019	Paydown		20,305	20,305	15,939	18,483	0	1,822	0	18,483	0	20,305	0	0	0	829	04/25/2033
61746W-F7-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		09/25/2019	Low Book Value		215,401	206,514	32,920	9,937	0	0	0	0	0	9,937	0	205,465	205,465	0	04/25/2033
61746W-HY-9	MORGAN STANLEY DEAN WITTER CAP MSDWC_01-		01/25/2019	Paydown		91	91	90	90	0	0	0	0	0	91	0	0	0	0	01/25/2032
61746W-LM-0	MORGAN STANLEY DEAN WITTER CAP SERIES 2		12/26/2019	Paydown		62,214	62,214	48,778	35,170	0	27,044	0	27,044	0	62,214	0	0	0	1,508	01/25/2032
61746W-ML-1	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2019	Paydown		56,692	56,692	56,897	56,763	0	(71)	0	(71)	0	56,692	0	0	0	1,071	01/25/2032
61746W-PC-8	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2019	Low Book Value		39,576	0	0	0	0	0	0	0	0	0	0	39,576	39,576	0	04/25/2032
61746W-VT-4	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-		11/25/2019	Paydown		1,687	1,687	1,064	286	0	1,401	0	1,401	0	1,687	0	0	0	74	09/25/2032
61746W-WB-2	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		10/25/2019	Paydown		326,436	326,436	182,998	54,890	0	271,546	0	271,546	0	326,436	0	0	0	19,313	10/25/2032
61746W-WC-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		10/25/2019	Low Book Value		171,182	162,926	49,689	9,937	0	0	0	0	0	9,937	0	161,245	161,245	731	10/25/2032
61747Y-CJ-2	MORGAN STANLEY CORPORATE		09/23/2019	Maturity		1,900,000	1,900,000	2,114,259	1,946,251	0	(46,251)	0	(46,251)	0	1,900,000	0	0	0	106,875	09/23/2019
617526-AE-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2019	Paydown		133,578	133,578	76,240	66,639	0	66,939	0	66,939	0	133,578	0	0	0	2,027	11/25/2036
61760R-BB-7	MORGAN STANLEY CAPITAL I TRUST CMBS		12/01/2019	Paydown		20,355,367	20,355,367	20,698,012	20,674,972	0	(319,604)	0	(319,604)	0	20,355,367	0	0	0	634,167	07/15/2049
61761Q-AD-5	MORGAN STANLEY BAML TRUST MSBA CMBS		12/12/2019	Citigroup Capital Markets Inc		11,519,452	11,344,848	11,458,250	11,388,534	0	(13,590)	0	(13,590)	0	11,374,944	0	144,508	144,508	338,337	12/15/2048
61762M-BV-2	MORGAN STANLEY BAML TRUST MSBA CMBS		02/01/2019	Paydown		206,102	196,947	198,910	197,732	0	(785)	0	(785)	0	196,947	0	0	0	1,566	07/15/2046
61762T-AD-8	MORGAN STANLEY BAML TRUST MSBA CMBS		07/01/2019	Paydown		883,329	833,532	841,818	836,929	0	(3,397)	0	(3,397)	0	833,532	0	0	0	16,120	08/15/2046
61762X-AT-4	MORGAN STANLEY BAML TRUST MSBA CMBS		10/01/2019	Paydown		1,680,775	1,567,112	1,582,753	1,574,831	0	(7,719)	0	(7,719)	0	1,567,112	0	0	0	55,702	10/15/2046
61763K-AZ-7	MORGAN STANLEY BAML TRUST MSBA CMBS		03/01/2019	Paydown		1,893,320	1,885,015	1,903,845	1,893,384	0	(8,368)	0	(8,368)	0	1,885,015	0	0	0	12,452	04/15/2047
61763M-AD-2	MSBAM_C16 CMBS 3.592% 06/15/47		08/01/2019	Paydown		1,851,595	1,851,595	1,918,860	1,878,998	0	(27,402)	0	(27,402)	0	1,851,595	0	0	0	44,340	06/15/2047
61763U-AV-4	MORGAN STANLEY BAML TRUST CMBS		09/01/2019	Paydown		11,641,482	11,641,482	12,113,660	11,694,280	0	(52,798)	0	(52,798)	0	11,641,482	0	0	0	138,273	08/15/2047
61764P-BR-2	MORGAN STANLEY BAML TRUST CMBS		10/01/2019	Paydown		25,096,001	25,000,000	26,060,938	25,194,289	0	(194,289)	0	(194,289)	0	25,000,000	0	0	0	590,137	12/15/2047
61766C-AB-5	MORGAN STANLEY CAPITAL I TRUST CMBS		12/01/2019	Paydown		4,387,791	4,242,452	4,242,328	4,240,439	0	2,014	0	2,014	0	4,242,452	0	0	0	197,850	03/15/2049
62425*-AA-5	Mountain Prairie Wind, LLC Senior Secure		12/18/2019	Various		46,085,316	37,190,178	37,914,568	37,830,429	0	(49,535)	0	(49,535)	0	37,780,894	0	(590,716)	(590,716)	11,355,145	03/25/2030
62425*-AA-5	Mountain Prairie Wind, LLC Senior Secure		12/15/2019	Various		2,257,506	2,257,506	2,301,478	2,296,371	0	(38,864)	0	(38,864)	0	2,257,506	0	0	0	101,913	03/25/2030
626738-AC-2	MURPHY OIL USA INC CORPORATE		09/13/2019	Tender (Corp Action)		3,430,488	3,355,000	3,531,138	3,436,506	0	(20,728)	0	(20,728)	0	3,415,779	0	14,709	14,709	216,957	08/15/2023
62878@-AA-5	NB (Brighton MA) CTL Pass-Thru Credit-Te		12/15/2019	Redemption 100.0000		276,019	276,019	276,019	276,019	0	0	0	0	0	276,019	0	0	0	8,223	09/15/2037
62879*-AA-6	NBCU (MIAMI, FL) CTL CTL		12/31/2019	Various		686,866	686,866	687,450	687,373	0	(507)	0	(507)	0	686,866	0	0	0	15,940	01/31/2038
62880#-AA-9	NC 102 Project, LLC Debt in a Project		12/31/2019	Various		1,385,277	1,385,277	1,385,277	1,385,277	0	0	0	0	0	1,385,277	0	0	0	38,709	09/30/2033
62886E-AH-1	NCR CORP CORPORATE 4.625% 02/15/21		05/06/2019	Jefferies & Co, Inc		9,300,000	9,300,000	9,225,375	9,240,345	0	9,198	0	9,198	0	9,249,543	0	50,457	50,457	313,382	02/15/2021
62925*-AA-0	NHP Foundation Promissory Note		11/01/2019	Redemption 100.0000		354,143	354,143	121,539	253,180	0	100,963	0	100,963	0	354,143	0	0	0	17,264	11/01/2023
62927#-AE-6	NFL Ventures, L.P. Senior Unsecured Note		10/15/2019	Redemption 100.0000		468,980	468,980	468,980	468,980	0	0	0	0	0	468,980	0	0	0	11,993	04/15/2030
62927#-AG-1	NFL Ventures, L.P. Senior Unsecured Note		10/15/2019	Redemption 100.0000		678,006	678,006	678,006	678,006	0	0	0	0	0	678,006	0	0	0	18,207	04/15/2032
62927#-AM-8	NFL Ventures, L.P. Senior Unsecured Note		10/15/2019	Redemption 100.0000		213,316	213,316	213,316	213,316	0	0	0	0	0	213,316	0	0	0	8,426	04/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
62963#-AD-3	NRP (Operating) LLC Senior Note		07/19/2019	Redemption 100.0000		76,536	76,536	76,536	76,536	0	0	0	0	0	76,536	0	0	0	3,865	07/19/2020
62963#-AE-1	NRP (Operating) LLC Senior Note		01/15/2019	Various		1,201,624	1,201,624	1,084,770	1,123,982	0	1,012	0	1,012	0	1,124,993	0	76,630	76,630	20,786	03/28/2024
62963#-AE-1	NRP (Operating) LLC Senior Note		03/28/2019	Various		671,983	671,983	606,635	628,563	0	43,420	0	43,420	0	671,983	0	0	0	19,555	03/28/2024
62963#-AF-8	NRP (Operating) LLC Series F Senior Note		03/25/2019	Various		710,690	710,690	741,603	713,669	0	(2,979)	0	(2,979)	0	710,690	0	0	0	29,778	03/25/2019
62963#-AG-6	NRP (Operating) LLC Series G Senior Note		01/15/2019	Various		1,897,759	1,897,759	1,958,201	1,933,207	0	(477)	0	(477)	0	1,932,730	0	(34,970)	(34,970)	51,724	03/25/2024
62963#-AG-6	NRP (Operating) LLC Series G Senior Note		03/25/2019	Various		1,061,282	1,061,282	1,095,083	1,081,106	0	(19,823)	0	(19,823)	0	1,061,282	0	0	0	47,333	03/25/2024
62963#-AL-5	NRP (Operating) LLC Senior Secured Note		01/15/2019	Call 100.0000		421,567	421,567	299,312	318,712	0	732	0	732	0	319,444	0	102,122	102,122	2,669	12/01/2026
62963#-AL-5	NRP (Operating) LLC Senior Secured Note		12/01/2019	Redemption 100.0000		176,814	176,814	125,538	133,675	0	43,140	0	43,140	0	176,814	0	0	0	9,159	12/01/2026
63530Q-AE-9	NATIONAL CINEMEDIA CORPORATE		11/06/2019	Call 101.0000		4,496,520	4,452,000	4,569,165	4,481,872	0	(19,604)	0	(19,604)	0	4,462,268	0	(10,268)	(10,268)	327,964	04/15/2022
635405-AM-5	NATIONAL CITY CORP SUB NOTES		05/15/2019	Various		17,500,000	17,500,000	6,125,000	16,462,244	0	1,037,756	0	1,037,756	0	17,500,000	0	0	0	601,563	05/15/2019
637071-AJ-0	National Oilwell Varco CORPORATE		12/04/2019	Call 102.3140		255,785	250,000	227,999	236,902	0	2,913	0	2,913	0	239,815	0	10,185	10,185	12,339	12/01/2022
637071-AK-7	National Oilwell Varco CORPORATE		06/19/2019	PGIM, Inc.		224,806	262,000	248,602	250,005	0	140	0	140	0	250,145	0	(25,338)	(25,338)	5,721	12/01/2042
637432-MS-1	NATIONAL RURAL UTIL COOP CORPORATE		09/12/2019	Market Axess		762,394	667,000	707,869	700,950	0	(1,429)	0	(1,429)	0	699,521	0	62,873	62,873	23,479	11/01/2032
637432-MX-0	NATIONAL RURAL UTIL COOP CORPORATE		02/01/2019	Maturity		8,825,000	8,825,000	8,821,205	8,824,791	0	209	0	209	0	8,825,000	0	0	0	94,869	02/01/2019
63860#-AA-1	Nationsbank Trust Company Senior Note		12/21/2019	Various		50,679	50,679	61,473	53,132	0	(2,453)	0	(2,453)	0	50,679	0	0	0	3,095	12/21/2019
63890B-AA-4	Navient Student Loan Trust ASSET BACKED		12/15/2019	Paydown		29,935,630	29,935,630	29,932,239	29,932,500	0	3,131	0	3,131	0	29,935,630	0	0	0	754,203	12/15/2059
63909@-AE-8	Nautical Solutions, LLC Senior Secured N		11/14/2019	Various		4,179,728	3,642,763	2,212,979	2,511,414	0	91,113	0	91,113	0	2,602,527	0	1,040,237	1,040,237	127,885	11/14/2023
63909@-AE-8	Nautical Solutions, LLC Senior Secured N		12/02/2019	Baxter PRT PRV		2,553,557	3,406,905	2,069,695	2,348,807	0	204,750	0	204,750	0	2,553,557	0	0	0	248,780	11/14/2023
63909@-AF-5	Nautical Solutions, LLC Senior Secured N		11/14/2019	Various		16,924,762	14,809,511	14,743,725	14,764,803	0	3,859	0	3,859	0	14,768,662	0	40,848	40,848	526,946	11/14/2023
63909@-AF-5	Nautical Solutions, LLC Senior Secured N		12/02/2019	Baxter PRT PRV		2,867,822	2,867,822	2,867,822	2,867,822	0	0	0	0	0	2,867,822	0	0	0	209,415	11/14/2023
63940L-AA-2	NAVIENT STUDENT LN TR 2016-6 ABS FLOATER		02/25/2019	Paydown		184,364	184,364	184,364	184,364	0	0	0	0	0	184,364	0	0	0	479	03/25/2066
63940P-AA-3	SALLIE MAE FFELP ASSET BACKED		12/15/2019	Paydown		19,261,115	19,261,115	19,191,486	19,192,703	0	68,412	0	68,412	0	19,261,115	0	0	0	282,886	02/18/2042
63940T-AA-5	NAVIENT FFELP ABS FLOATER		12/26/2019	Paydown		5,188,111	5,188,111	5,188,111	5,188,111	0	0	0	0	0	5,188,111	0	0	0	60,075	03/25/2067
63940V-AA-0	EARNEST REFI STUDENT LOAN TRUS ASSET BAC		12/15/2019	Paydown		8,068,394	8,068,394	8,067,655	8,067,757	0	637	0	637	0	8,068,394	0	0	0	146,013	06/16/2042
63941N-AA-7	NAVIENT FFELP ABS FLOATER		12/26/2019	Paydown		8,466,778	8,466,778	8,466,778	8,466,778	0	0	0	0	0	8,466,778	0	0	0	118,701	06/27/2067
64031K-AA-2	NELNET STUDENT LOAN TRUST FFEL ABS FLOAT		12/26/2019	Paydown		18,571,423	18,571,423	18,571,423	18,571,423	0	0	0	0	0	18,571,423	0	0	0	260,265	05/25/2066
64577B-5Q-3	New Jersey Economic Dev Auth Senior Secu		11/01/2019	Redemption 100.0000		6,297	6,297	6,297	6,297	0	0	0	0	0	6,297	0	0	0	198	08/01/2048
64577B-H3-1	New Jersey Economic Dev Auth Redevelopme		11/01/2019	Redemption 100.0000		33,474	33,474	31,963	32,019	0	1,456	0	1,456	0	33,474	0	0	0	1,259	02/01/2039
64577B-H4-9	New Jersey Economic Dev Auth Series A Bo		11/01/2019	Redemption 100.0000		40,000	40,000	39,059	39,088	0	912	0	912	0	40,000	0	0	0	1,175	05/01/2036
64577B-H5-6	New Jersey Economic Dev Auth Series B Bo		11/01/2019	Redemption 100.0000		80,000	80,000	78,151	78,209	0	1,791	0	1,791	0	80,000	0	0	0	2,350	05/01/2036
64940*-AD-1	New York Business Dev Corp Term Note		10/31/2019	Call 88.4733		0	81,670	52,223	69,415	0	2,841	0	2,841	0	72,256	0	(72,256)	(72,256)	901	07/15/2020
64940*-AD-1	New York Business Dev Corp Term Note		12/31/2019	Redemption 100.0000		182,563	182,563	116,737	150,641	0	31,922	0	31,922	0	182,563	0	0	0	2,139	07/15/2020
65364U-AA-4	NIAGARA MOHAWK PWR CORP CORPORATE		08/15/2019	Maturity		2,375,000	2,375,000	2,375,000	2,375,000	0	0	0	0	0	2,375,000	0	0	0	115,924	08/15/2019
65442@-AA-5	9 CVS CTLs Funding Trust 2010A Pass-Thru		12/10/2019	Redemption 100.0000		391,885	391,885	391,885	391,885	0	0	0	0	0	391,885	0	0	0	14,649	10/10/2032
65474V-AK-7	NISSAN MASTER OWNER TRUST REC ABS FLOATE		06/17/2019	Paydown		32,750,000	32,750,000	32,875,637	32,775,057	0	(25,057)	0	(25,057)	0	32,750,000	0	0	0	515,652	06/15/2021
65479A-AC-6	NISSAN AUTO ABS FLOATER		03/15/2019	Paydown		4,641,220	4,641,220	4,641,220	4,641,220	0	0	0	0	0	4,641,220	0	0	0	17,219	09/16/2019
65479B-AC-4	NISSAN AUTO ABS FLOATER		07/15/2019	Paydown		7,144,149	7,144,149	7,144,149	7,144,149	0	0	0	0	0	7,144,149	0	0	0	62,722	12/16/2019
65537*-AB-1	Nonprofit Finance Fnd Term Note		12/31/2019	Redemption 100.0000		800,000	800,000	784,793	785,919	0	14,081	0	14,081	0	800,000	0	0	0	13,523	06/30/2020
65537*-AB-1	Nonprofit Finance Fnd Term Note		12/31/2019	Redemption 100.0000		800,000	800,000	792,158	792,748	0	7,252	0	7,252	0	800,000	0	0	0	18,902	06/30/2020
65537*-AB-1	Nonprofit Finance Fnd Term Note		12/31/2019	Redemption 100.0000		400,000	400,000	398,618	398,728	0	1,272	0	1,272	0	400,000	0	0	0	11,305	06/30/2020
655664-AN-0	NORDSTROM INC CORPORATE		02/21/2019	Pierpont Securities		7,119,000	7,000,000	8,117,340	7,205,699	0	(22,839)	0	(22,839)	0	7,182,860	0	(63,860)	(63,860)	105,292	05/01/2020
65605*-AC-6	NorLease, Inc. Debt In A Leveraged Lease		12/31/2019	Various		1,997,436	1,997,436	1,997,436	1,997,436	0	0	0	0	0	1,997,436	0	0	0	90,034	12/31/2028
65675*-AF-4	North American Breweries Hold Senior Uns		12/27/2019	Redemption 100.0000		1,666,667	1,666,667	1,666,667	1,666,667	0	0	0	0	0	1,666,667	0	0	0	57,813	09/27/2027
658262-FX-3	NORTH CAROLINA STATE EDUCATION ABS FLOAT		10/25/2019	Paydown		1,941,229	1,941,229	1,890,424	1,913,880	0	27,349	0	27,349	0	1,941,229	0	0	0	41,316	07/25/2041
665772-CJ-6	NORTHERN STATES PWR MINN CORPORATE		03/19/2019	Scotia Capital Markets USA		765,824	830,000	811,121	812,746	0	108	0	108	0	812,854	0	(47,029)	(47,029)	16,932	08/15/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
665772-CL-1	NORTHERN STATES PWR MINN CORPORATE		11/15/2019	Susquehanna Intl Group		422,076	367,000	402,205	399,402	0	(716)	0	(716)	0	398,685	0	23,390	23,390	15,307	05/15/2044
668444-AQ-5	NORTHWESTERN UNIVERSITY CORPORATE		03/19/2019	WELLS FARGO SEC LLC		11,856,365	12,160,000	12,160,000	12,160,000	0	0	0	0	0	12,160,000	0	(303,635)	(303,635)	136,064	12/01/2057
66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE		03/14/2019	Credit Suisse First Boston Cor		11,472,371	11,895,000	12,125,886	12,095,356	0	(708)	0	(708)	0	12,094,648	0	(622,277)	(622,277)	216,390	09/21/2042
67095@-AA-1	OCI Alamo 1 LLC Debt in a Project		07/31/2019	Redemption 100.0000		938,423	938,423	938,423	938,423	0	0	0	0	0	938,423	0	0	0	30,291	06/30/2038
67095@-AB-9	OCI Alamo 1 LLC Debt in a Project		07/31/2019	Redemption 100.0000		157,407	157,407	157,407	157,407	0	0	0	0	0	157,407	0	0	0	7,699	12/31/2036
674599-BE-4	Occidental Pete Corp DEBENTURES		08/01/2019	Maturity		8,500,000	8,500,000	11,007,330	8,637,270	0	(137,270)	0	(137,270)	0	8,500,000	0	0	0	786,250	08/01/2019
674599-CH-6	Occidental Pete Corp CORPORATE		11/19/2019	Various		5,843,216	5,750,000	5,862,700	5,850,658	0	(10,501)	0	(10,501)	0	5,840,157	0	3,059	3,059	201,453	04/15/2026
677730-A#-0	Ohio Valley Electric Corp Senior Note		10/15/2019	Redemption 100.0000		363,395	363,395	466,807	458,460	0	(95,065)	0	(95,065)	0	363,395	0	0	0	18,940	06/15/2040
677730-A@-2	Ohio Valley Electric Corp Senior Note		12/15/2019	Redemption 100.0000		189,368	189,368	189,368	189,368	0	0	0	0	0	189,368	0	0	0	9,281	06/15/2040
677730-B*-3	Ohio Valley Electric Corp Senior Note		10/15/2019	Redemption 100.0000		369,709	369,709	474,918	466,425	0	(96,716)	0	(96,716)	0	369,709	0	0	0	19,269	06/15/2040
677864-B@-8	Oil-Dri Corporation Of America Senior No		08/01/2019	Redemption 100.0000		941,667	941,667	941,667	941,667	0	0	0	0	0	941,667	0	0	0	37,290	08/01/2020
68233J-A#-1	Oncor Electric Delivery Co Senior Secure		12/31/2019	Various		3,278,609	3,278,609	3,278,609	3,278,609	0	0	0	0	0	3,278,609	0	0	0	133,647	09/30/2030
68233J-B*-4	Oncor Electric Delivery Co Senior Secure		12/30/2019	Various		598,481	598,481	598,481	598,481	0	0	0	0	0	598,481	0	0	0	27,362	12/30/2029
68233J-B@-2	Oncor Electric Delivery Co Senior Note		10/15/2019	Redemption 100.0000		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	19,922	12/30/2020
68249#-AB-0	111 Center Street LP Senior Note		12/12/2019	Redemption 100.0000		470,588	470,588	470,588	470,588	0	0	0	0	0	470,588	0	0	0	19,765	12/12/2033
68340*-AA-4	10 CVS CTLs Funding Trust Credit-Tenant		12/10/2019	Various		506,061	506,061	506,061	506,061	0	0	0	0	0	506,061	0	0	0	17,086	01/10/2033
68340*-AA-4	CVS Caremark Corporation Credit-Tenant L		12/10/2019	Various		104,574	104,574	104,574	104,574	0	0	0	0	0	104,574	0	0	0	3,661	01/10/2033
68389F-CT-9	OPTION ONE MORTGAGE LOAN TRUST CORPORATE		12/26/2019	Paydown		26,604	26,604	26,159	25,006	0	1,599	0	1,599	0	26,604	0	0	0	484	10/25/2032
68389F-ES-9	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT		04/10/2019	Morgan Stanley & Co, Inc		769,391	780,458	785,458	782,589	0	(11)	0	(11)	0	782,578	0	(13,187)	(13,187)	7,886	01/25/2034
68389F-ES-9	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT		03/25/2019	Paydown		32,389	32,389	32,597	32,477	0	(88)	0	(88)	0	32,389	0	0	0	151	01/25/2034
68389X-AG-0	ORACLE CORP CORPORATE 5.000% 07/08/19		07/08/2019	Maturity		25,100,000	25,100,000	25,006,377	25,093,610	0	6,390	0	6,390	0	25,100,000	0	0	0	1,255,000	07/08/2019
68389X-AP-0	ORACLE CORP CORPORATE 2.500% 10/15/22		09/12/2019	SUMRIDGE PARTNERS LLC		506,541	501,000	489,826	494,551	0	1,156	0	1,156	0	495,707	0	10,834	10,834	11,516	10/15/2022
68389X-AV-7	ORACLE CORP CORPORATE 4.300% 07/08/34		09/12/2019	RBC Capital Markets		3,484,357	3,040,000	3,318,738	3,277,703	0	(8,685)	0	(8,685)	0	3,269,018	0	215,339	215,339	155,412	07/08/2034
68402C-AD-6	OPTION ONE HOME EQUITY ABS FLOATER		12/26/2019	Paydown		311,614	311,614	152,575	154,029	0	157,585	0	157,585	0	311,614	0	0	0	2,801	07/25/2036
693304-AR-8	PECO ENERGYCO 1ST MTG CORPORATE		11/15/2019	Merrill Lynch,Pierce,Fenner &		159,212	132,000	157,802	155,706	0	(543)	0	(543)	0	155,163	0	4,049	4,049	6,934	10/15/2043
693304-AS-6	PECO ENERGYCO 1ST MTG CORPORATE		03/14/2019	Susquehanna Intl Group		423,106	422,000	461,860	458,765	0	(178)	0	(178)	0	458,587	0	(35,482)	(35,482)	8,124	10/01/2044
69352P-AJ-2	PPL CAPITAL FUNDING INC CORPORATE		06/19/2019	PGIM, Inc.		60,690	55,000	64,796	64,050	0	(103)	0	(103)	0	63,947	0	(3,258)	(3,258)	2,101	03/15/2044
69353R-CH-9	PNC BANK NATIONAL ASSOCIATION MONEY MARK		01/28/2019	Maturity		1,770,000	1,770,000	1,766,495	1,769,916	0	84	0	84	0	1,770,000	0	0	0	19,470	01/28/2019
694308-GE-1	PACIFIC GAS & ELEC CO CORPORATE		01/24/2019	Various		35,854,500	43,725,000	40,513,836	46,429,960	0	0	1,619,812	(1,619,812)	0	40,513,836	0	(4,659,336)	(4,659,336)	0	03/01/2034
694308-GE-1	PACIFIC GAS & ELEC CO CORPORATE		01/24/2019	No Broker		0	5,000,000	(1,628,310)	(1,619,812)	0	0	0	0	0	(1,619,812)	0	1,619,812	1,619,812	0	03/01/2034
694308-GJ-0	PACIFIC GAS & ELEC CO CORPORATE		01/23/2019	Various		8,114,400	10,080,000	9,341,741	10,594,819	0	0	0	0	0	9,341,741	0	(1,227,341)	(1,227,341)	0	03/01/2037
694308-GM-3	PACIFIC GAS & ELEC CO CORPORATE		01/23/2019	Various		8,542,500	10,200,000	9,631,656	12,971,461	0	0	0	0	0	9,631,656	0	(1,089,156)	(1,089,156)	0	02/15/2038
694308-GQ-4	PACIFIC GAS & ELEC CO CORPORATE		01/23/2019	Various		10,268,040	12,522,000	11,762,165	13,589,393	0	0	0	0	0	11,762,165	0	(1,494,125)	(1,494,125)	0	03/01/2039
694308-GS-0	PACIFIC GAS & ELEC CO CORPORATE		01/23/2019	Goldman Sachs & Co		11,887,500	15,000,000	13,302,750	14,678,678	0	0	0	0	0	13,302,750	0	(1,415,250)	(1,415,250)	0	01/15/2040
694308-GY-7	PACIFIC GAS & ELEC CO CORPORATE		04/11/2019	Various		6,265,725	7,260,000	5,712,095	8,131,494	0	0	0	0	0	5,712,095	0	553,630	553,630	0	12/15/2041
694308-GZ-4	PACIFIC GAS & ELEC CO CORPORATE		04/11/2019	Barclays Capital Inc		473,000	550,000	441,023	598,829	0	0	0	0	0	441,023	0	31,977	31,977	0	04/15/2042
694308-HC-4	PACIFIC GAS & ELEC CO CORPORATE		01/23/2019	Goldman Sachs & Co		395,790	501,000	443,215	502,360	0	0	0	0	0	443,215	0	(47,425)	(47,425)	0	06/15/2023
694308-HD-2	PACIFIC GAS & ELEC CO CORPORATE		01/24/2019	Merrill Lynch,Pierce,Fenner &		4,029,435	5,337,000	4,401,477	5,890,079	0	0	0	0	0	4,401,477	0	(372,042)	(372,042)	0	06/15/2043
694308-HF-7	PACIFIC GAS & ELEC CO CORPORATE		01/23/2019	Goldman Sachs & Co		9,157,598	11,703,000	10,087,752	12,577,485	0	0	0	0	0	10,087,752	0	(930,154)	(930,154)	0	11/15/2043
694308-HH-3	PACIFIC GAS & ELEC CO CORPORATE		03/28/2019	Seaport Group		1,290,960	1,467,000	1,204,495	1,582,927	0	0	0	0	0	1,204,495	0	86,465	86,465	0	02/15/2044
694308-HL-4	PACIFIC GAS & ELEC CO CORPORATE		03/28/2019	Goldman Sachs & Co		464,950	547,000	433,208	589,687	0	0	0	0	0	433,208	0	31,742	31,742	0	03/15/2045
694308-HN-0	PACIFIC GAS & ELEC CO CORPORATE		04/01/2019	Barclays Capital Inc		1,423,985	1,731,000	1,344,918	1,762,065	0	0	0	0	0	1,344,918	0	79,067	79,067	0	03/15/2046
69888*-AA-0	Pappas Restaurants, Inc. Senior Note		03/31/2019	Redemption 100.0000		588,000	588,000	588,000	588,000	0	0	0	0	0	588,000	0	0	0	7,218	03/31/2021
70109H-AL-9	PARKER HANNIFIN CORP CORPORATE		03/12/2019	Morgan Stanley & Co, Inc		403,036	400,000	405,116	403,468	0	(118)	0	(118)	0	403,350	0	(314)	(314)	4,143	11/21/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
70109H-AM-7	PARKER HANNIFIN CORP CORPORATE		09/12/2019	Jefferies & Co, Inc		375,799	337,000	365,666	361,529	0	(863)	0	(863)	0	360,666	0	15,133	15,133	11,598	11/21/2034
70259#-AB-3	Pasha Hawaii Shipping Company Senior Not		12/01/2019	Various		1,308,000	1,308,000	1,308,000	1,308,000	0	0	0	0	0	1,308,000	0	0	0	51,366	12/30/2024
703481-A*-2	Patterson-UTI Energy Inc Series A Senior		09/25/2019	Call 100.0000		5,134,357	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	375,954	10/05/2020
703481-A@-0	Patterson-UTI Energy Inc Senior Note		12/16/2019	Call 100.0000		13,740,156	13,070,000	13,070,000	13,070,000	0	0	0	0	0	13,070,000	0	0	0	1,338,312	06/14/2022
70556#-AA-5	PEF St. Petersburg Fl, LLC. Credit-Tenna		12/15/2019	Various		1,478,488	1,478,488	1,483,471	1,481,131	0	(2,643)	0	(2,643)	0	1,478,488	0	0	0	42,544	04/15/2027
713448-BN-7	PEPSICO INC CORPORATE 4.500% 01/15/20		09/30/2019	Call 100.7121		15,106,820	15,000,000	14,949,750	14,993,400	0	2,947	0	2,947	0	14,996,347	0	3,653	3,653	922,445	01/15/2020
713448-DD-7	PEPSICO INC CORPORATE 4.450% 04/14/46		09/12/2019	Various		16,938,880	14,000,000	15,807,460	15,713,935	0	(26,595)	0	(26,595)	0	15,687,340	0	1,251,540	1,251,540	574,544	04/14/2046
713448-EA-2	PEPSICO INC Corp Public		01/04/2019	Tax Free Exchange		10,958,310	9,000,000	8,977,500	8,977,599	0	36	0	36	0	8,977,634	0	1,980,676	1,980,676	198,653	09/15/2026
713448-EC-8	PEPSICO INC Corp Public		01/04/2019	Tax Free Exchange		9,829,259	7,900,000	8,070,037	8,068,351	0	(74)	0	(74)	0	8,068,276	0	1,760,983	1,760,983	188,942	03/01/2029
71360#-AA-9	PERC Holdings 2 LLC Senior Secured Term		02/13/2019	Call 100.0000		7,490,089	7,490,089	7,490,089	7,490,089	0	0	0	0	0	7,490,089	0	0	0	69,144	12/16/2021
71602*-AA-1	Peter DeFries Corp dba Dions Senior Secu		06/24/2019	Various		2,432,597	2,432,597	2,432,597	2,432,597	0	0	0	0	0	2,432,597	0	0	0	108,761	07/10/2019
71602*-AA-1	Peter DeFries Corp dba Dions Senior Secu		04/10/2019	Redemption 100.0000		229,250	229,250	229,250	229,250	0	0	0	0	0	229,250	0	0	0	6,574	07/10/2019
717081-DE-0	PFIZER INC CORPORATE 4.300% 06/15/43		06/19/2019	PGIM, Inc.		351,395	320,000	361,725	359,571	0	(481)	0	(481)	0	359,091	0	(7,696)	(7,696)	7,071	06/15/2043
717081-DK-6	PFIZER INC CORPORATE 4.400% 05/15/44		03/13/2019	JP Morgan Securities, Inc		10,498,400	10,000,000	11,410,000	11,335,739	0	(6,749)	0	(6,749)	0	11,328,990	0	(830,590)	(830,590)	146,667	05/15/2044
718172-BM-0	PHILIP MORRIS INTERNATIONAL IN CORPORATE		03/12/2019	Morgan Stanley & Co, Inc		502,195	500,000	504,766	503,268	0	(105)	0	(105)	0	503,163	0	(968)	(968)	5,597	11/10/2024
72650R-BC-5	PLAINS ALL AMER PIPELINE CORPORATE		06/19/2019	PGIM, Inc.		49,255	56,000	53,715	53,881	0	23	0	23	0	53,904	0	(4,649)	(4,649)	2,140	01/31/2043
72650R-BH-4	PLAINS ALL AMER PIPELINE CORPORATE		06/19/2019	PGIM, Inc.		79,341	82,000	87,708	87,338	0	(54)	0	(54)	0	87,285	0	(7,944)	(7,944)	3,404	02/15/2045
73020*-AH-6	PNG Companies LLC Senior Note		12/20/2019	Redemption 100.0000		312,155	312,155	312,146	312,144	0	11	0	11	0	312,155	0	0	0	13,298	12/20/2031
73020@-AA-9	PNNL BSF/CSF Lease Finance Tr Certificat		12/15/2019	Various		361,772	361,772	381,630	380,477	0	(18,705)	0	(18,705)	0	361,772	0	0	0	12,864	11/15/2034
73316P-AH-3	POPULAR ABS MORTGAGE EQABS_2004-4		11/01/2019	Paydown		1,615,817	1,615,817	1,615,786	1,614,301	0	1,516	0	1,516	0	1,615,817	0	0	0	68,610	09/25/2034
737679-DE-7	Potomac Elec Pwr Co CORPORATE		03/14/2019	MILLENIUM ADVISORS, LLC		602,265	605,000	651,558	647,662	0	(217)	0	(217)	0	647,445	0	(45,180)	(45,180)	12,763	03/15/2043
73935@-AA-3	The Power-Sonic Corporation Senior Secur		11/21/2019	Various		715,750	715,750	715,750	715,750	0	0	0	0	0	715,750	0	0	0	33,144	11/21/2022
73938@-AA-0	Poydras Gaming, LLC Senior Secured Term		02/08/2019	Call 100.0000		7,736,944	7,736,944	7,736,944	7,736,944	0	0	0	0	0	7,736,944	0	0	0	70,406	12/28/2022
73943#-AC-7	Prairie Breeze Class B Holding Sr Secure		11/25/2019	Various		20,023,454	20,023,454	20,023,454	20,023,454	0	0	0	0	0	20,023,454	0	0	0	1,050,930	05/29/2026
73943#-AC-7	Prairie Breeze Class B Holding Sr Secure		09/30/2019	Various		734,090	734,090	734,090	734,090	0	0	0	0	0	734,090	0	0	0	17,065	05/29/2026
73965*-AA-8	Prairie Power Inc. Senior Secured Note		11/15/2019	Various		594,937	594,937	614,046	610,562	0	(15,625)	0	(15,625)	0	594,937	0	0	0	18,964	11/15/2032
73986@-AA-1	Pratt Properties Inc. Senior Note		12/01/2019	Redemption 100.0000		289,511	289,511	289,511	289,511	0	0	0	0	0	289,511	0	0	0	9,256	11/13/2023
74005P-BA-1	PRAXAIR INC CORPORATE 2.450% 02/15/22		12/12/2019	Morgan Stanley & Co, Inc		6,056,100	6,000,000	6,036,840	6,019,080	0	(6,243)	0	(6,243)	0	6,012,838	0	43,262	43,262	196,408	02/15/2022
74005P-BF-0	PRAXAIR INC CORPORATE 2.700% 02/21/23		09/12/2019	WELLS FARGO SEC LLC		611,250	600,000	584,834	590,878	0	1,483	0	1,483	0	592,361	0	18,889	18,889	17,325	02/21/2023
74063@-AA-5	Pref Apt Com Op Partnership LP Revolver		02/27/2019	Call 100.0000		11,400,000	11,400,000	11,400,000	11,400,000	0	0	0	0	0	11,400,000	0	0	0	43,455	12/12/2022
74081@-AK-9	PRESIDENT & FELLOWS OF HARVARD CORP		11/14/2019	Raymond James & Associates Inc		1,841,998	1,675,000	1,675,000	1,675,000	0	0	0	0	0	1,675,000	0	166,998	166,998	66,828	10/01/2031
74111#-AP-2	Pressure Vessel Service, Inc. Senior Uns		04/30/2019	Various		1,111,111	1,111,111	1,104,283	1,105,235	0	5,876	0	5,876	0	1,111,111	0	0	0	20,889	04/30/2026
74331S-AP-8	PROGRESSIVE CORP OHIO CORPORATE		09/12/2019	Deutsche Bank Securities Inc		6,687,435	5,762,000	6,531,054	6,488,085	0	(12,619)	0	(12,619)	0	6,475,467	0	211,968	211,968	223,494	04/25/2044
74444B-BZ-3	PUBLIC SERVICE CO COLO CORPORATE		09/12/2019	Pierpont Securities		1,627,476	1,155,000	1,633,064	1,577,793	0	(11,444)	0	(11,444)	0	1,566,349	0	61,127	61,127	75,195	09/01/2037
74444B-CA-7	PUBLIC SERVICE CO COLO CORPORATE		11/15/2019	Various		440,434	308,000	445,143	430,348	0	(3,867)	0	(3,867)	0	426,480	0	13,953	13,953	26,026	08/01/2038
74444B-CJ-8	PUBLIC SERVICE CO COLO CORPORATE		03/14/2019	Deutsche Bank Securities Inc		837,214	880,000	936,445	931,642	0	(264)	0	(264)	0	931,378	0	(94,164)	(94,164)	17,670	03/15/2043
74444B-CK-5	PUBLIC SERVICE CO COLO CORPORATE		03/14/2019	Merrill Lynch,Pierce,Fenner &		155,364	150,000	168,556	167,070	0	(86)	0	(86)	0	166,984	0	(11,620)	(11,620)	3,279	03/15/2044
74456Q-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE		09/12/2019	Barclays Capital Inc		4,449,283	3,331,000	4,476,797	4,332,899	0	(27,871)	0	(27,871)	0	4,305,028	0	144,255	144,255	169,048	05/01/2037
74456Q-AU-0	PUBLIC SVC ELEC & GAS CO CORPORATE		11/13/2019	Susquehanna Intl Group		1,794,982	1,400,000	1,753,262	1,704,133	0	(8,427)	0	(8,427)	0	1,695,706	0	99,276	99,276	78,176	11/01/2039
74456Q-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE		09/12/2019	Key Capital Markets		4,059,977	3,100,000	3,935,357	3,903,819	0	(17,882)	0	(17,882)	0	3,885,937	0	174,040	174,040	177,604	03/01/2040
74456Q-AZ-9	PUBLIC SVC ELEC & GAS CO CORPORATE		09/12/2019	FTN FINANCIAL SECURITIES		5,789,990	5,240,000	5,485,599	5,451,280	0	(4,223)	0	(4,223)	0	5,447,057	0	342,933	342,933	181,108	05/01/2042
74456Q-BF-2	PUBLIC SVC ELEC & GAS CO CORPORATE		11/13/2019	Susquehanna Intl Group		3,508,064	3,200,000	3,305,120	3,298,751	0	(2,085)	0	(2,085)	0	3,296,666	0	211,398	211,398	122,311	06/01/2044
74456Q-BM-7	PUBLIC SVC ELEC & GAS CO CORPORATE		11/13/2019	Susquehanna Intl Group		3,819,047	3,450,000	3,628,262	3,617,810	0	(3,334)	0	(3,334)	0	3,614,476	0	204,571	204,571	145,159	05/01/2045
745332-CE-4	PUGET SOUND ENERGY CORPORATE		09/18/2019	Pierpont Securities		120,699	107,000	122,198	120,715	0	(293)	0	(293)	0	120,422	0	277	277	4,020	11/15/2041
745332-CE-4	PUGET SOUND ENERGY CORPORATE		06/19/2019	PGIM, Inc.		92,893	87,000	99,357	98,151	0	(154)	0	(154)	0	97,998	0	(5,105)	(5,105)	2,304	11/15/2041
748758-AE-5	Quinn Group, Inc. Senior Note		09/17/2019	Various		908,095	908,095	967,354	963,103	0	(55,008)	0	(55,008)	0	908,095	0	0	0	44,270	09/17/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
748756-AG-0	Quinn Group, Inc. Senior Unsecured		10/30/2019	Redemption 100.0000		428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	15,943	10/30/2025
74906#-AA-4	Qumpus(dba Better World Books) Mezzanine		07/03/2019	Call 95.2764		7,542,789	7,922,823	7,922,823	7,922,823	0	0	0	0	0	7,922,823	0	(380,034)	(380,034)	555,533	04/15/2020
74924W-AC-1	RESIDENTIAL ASSET SEC CORP ABS FLOATER		12/26/2019	Paydown		1,527,580	1,527,580	1,372,721	1,419,916	0	107,663	0	107,663	0	1,527,580	0	0	0	24,162	02/25/2037
749308-AA-6	RBH Investor III, LLC Leveraged Loan		12/31/2019	Redemption 100.0000		101,687	101,687	101,416	101,457	0	229	0	229	0	101,687	0	0	0	3,663	01/31/2022
749418-AA-3	RDO Equipment Co Senior Secured Note		09/18/2019	Redemption 100.0000		525,000	525,000	539,730	532,898	0	(7,898)	0	(7,898)	0	525,000	0	0	0	15,002	09/18/2025
74955D-AA-9	R G S AEGCO FUNDING CORP DEBENTURES		12/07/2019	Various		6,577,762	6,577,762	6,864,804	6,600,378	0	(22,616)	0	(22,616)	0	6,577,762	0	0	0	463,822	12/07/2021
74955D-AB-7	R G S AEGCO FUNDING CORP DEBENTURES		12/07/2019	Various		653,732	653,735	741,687	670,280	0	(16,548)	0	(16,548)	0	653,732	0	0	0	64,197	12/07/2022
74955E-AA-7	R G S I & M FUNDING CORP DEBENTURES		12/07/2019	Various		3,695,405	3,695,405	3,872,960	3,710,697	0	(15,292)	0	(15,292)	0	3,695,405	0	0	0	266,058	12/07/2021
749571-AB-1	RHP HOTEL PROPERTIES LP / RHP CORPORATE		07/01/2019	US Bank NA		661,980	660,000	638,550	652,404	0	1,585	0	1,585	0	653,989	0	7,991	7,991	23,650	04/15/2021
749571-AB-1	RHP HOTEL PROPERTIES LP / RHP CORPORATE		10/18/2019	Various		3,825,000	3,825,000	3,700,688	3,780,976	0	14,904	0	14,904	0	3,795,880	0	29,120	29,120	194,438	04/15/2021
75156X-AC-5	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		12/26/2019	Paydown		1,230,175	1,230,175	990,190	1,134,341	0	95,834	0	95,834	0	1,230,175	0	0	0	19,066	10/25/2036
75157D-AB-0	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		12/26/2019	Low Book Value		138,397	136,568	13,921	49,601	0	(34,082)	0	(34,082)	0	15,519	0	122,878	122,878	2,506	05/25/2037
75157D-AB-0	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		08/26/2019	Paydown		240,978	250,325	150,629	90,917	0	150,061	0	150,061	0	240,978	0	0	0	2,418	05/25/2037
75525B-AB-2	RE AZ Holdings, LLC Series B Senior Secu		09/30/2019	Various		399,073	399,073	402,741	402,309	0	(3,236)	0	(3,236)	0	399,073	0	0	0	14,182	09/30/2035
75526#-AD-5	RE Gillespie 1, LLC Senior Note		12/31/2019	Redemption 100.0000		355,521	355,521	355,521	355,521	0	0	0	0	0	355,521	0	0	0	15,495	12/31/2038
75527#-AC-6	RE Rosamond Two, LLC Senior Note in a Pr		12/31/2019	Redemption 100.0000		751,217	751,217	751,217	751,217	0	0	0	0	0	751,217	0	0	0	30,835	12/31/2024
75527@-AE-4	RE Rosamond One, LLC Senior Note in a Pr		12/31/2019	Redemption 100.0000		912,317	912,317	912,317	912,317	0	0	0	0	0	912,317	0	0	0	34,307	12/31/2024
75529@-AE-2	RE Rio Grande LLC Sr. Note in a Project		12/31/2019	Redemption 100.0000		526,685	526,685	526,685	526,685	0	0	0	0	0	526,685	0	0	0	21,308	07/01/2024
75936@-AA-7	The Reinvestment Fund Note		07/22/2019	Redemption 100.0000		1,000,000	1,000,000	1,009,451	1,008,346	0	(8,346)	0	(8,346)	0	1,000,000	0	0	0	28,194	07/22/2019
75995O-AQ-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT		12/26/2019	Paydown		13,624	13,624	13,664	13,659	0	(35)	0	(35)	0	13,624	0	0	0	215	06/25/2033
75995O-CV-8	RENAISSANCE HOME EQUITY LOAN T SERIES 2		11/01/2019	Paydown		48,559	48,559	48,559	48,559	0	0	0	0	0	48,559	0	0	0	968	07/25/2034
75ESCA-AJ-9	NRG REMA LLC RELIANT ENERGY MIDATLANTIC		01/08/2019	Taxable Exchange		784,249	1,650,000	784,258	784,715	0	(322)	0	(322)	0	784,393	0	(143)	(143)	0	07/02/2026
760761-AB-2	Republic Svcs CORPORATE		09/15/2019	Maturity		7,788,000	7,788,000	8,808,840	7,890,995	0	(102,995)	0	(102,995)	0	7,788,000	0	0	0	428,340	09/15/2019
76098S-PC-9	RESIDENTIAL ASSET MORTGAGE PRO ABS IRR C		10/25/2019	Paydown		19,367	19,367	16,797	14,093	0	5,274	0	5,274	0	19,367	0	0	0	365	10/25/2032
76110H-J9-1	RESIDENTIAL ACCREDIT LOANS INC PRVT CMO		12/01/2019	Paydown		1,350,837	1,350,837	812,664	800,264	0	550,574	0	550,574	0	1,350,837	0	0	0	68,789	12/25/2034
76110H-VH-9	RESIDENTIAL ACCREDIT LOANS INC CMO		07/01/2019	Paydown		10,070	10,070	10,013	10,013	0	57	0	57	0	10,070	0	0	0	161	06/25/2029
76110W-3T-1	RESIDENTIAL ASSET SECURITIES C ABS FLOAT		12/26/2019	Paydown		1,704,354	1,704,354	1,433,863	1,645,561	0	58,792	0	58,792	0	1,704,354	0	0	0	30,513	08/25/2035
76112B-ED-8	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1		12/26/2019	Paydown		1,143,929	1,143,929	858,856	868,564	0	275,365	0	275,365	0	1,143,929	0	0	0	31,092	10/25/2034
76289#-AA-6	Rich Holdings Inc. Senior Note		02/27/2019	Redemption 100.0000		315,800	315,800	315,800	315,800	0	0	0	0	0	315,800	0	0	0	5,724	02/27/2020
76289#-AB-4	Rich Holdings Inc. Senior Note		04/07/2019	Redemption 100.0000		714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	18,500	04/07/2020
76289#-AD-0	Rich Holdings Inc. Senior Note		03/31/2019	Various		2,380,500	2,380,500	2,429,832	2,409,897	0	(29,397)	0	(29,397)	0	2,380,500	0	0	0	26,483	03/31/2023
771196-BA-9	ROCHE HOLDINGS INC CORPORATE		09/30/2019	Maturity		10,000,000	10,000,000	10,174,900	10,030,892	0	(30,892)	0	(30,892)	0	10,000,000	0	0	0	225,000	09/30/2019
771196-BH-4	ROCHE HOLDINGS INC CORPORATE		03/13/2019	Various		9,958,764	9,582,000	10,310,326	10,250,850	0	(3,503)	0	(3,503)	0	10,247,347	0	(288,583)	(288,583)	113,919	11/28/2044
774341-AB-7	ROCKWELL COLLINS CORPORATE		07/15/2019	Maturity		11,500,000	11,500,000	11,456,025	11,496,686	0	3,314	0	3,314	0	11,500,000	0	0	0	603,750	07/15/2019
774341-AE-1	ROCKWELL COLLINS CORPORATE		12/12/2019	BPN Paribas Securities		1,052,620	1,000,000	996,440	998,056	0	359	0	359	0	998,415	0	54,205	54,205	37,103	12/15/2023
78377H-A#-0	S&C Electric Company Senior Note		07/31/2019	Various		550,361	550,361	551,885	551,340	0	(979)	0	(979)	0	550,361	0	0	0	33,902	07/31/2022
78377H-A*-4	S&C Electric Company Senior Note		07/31/2019	Redemption 100.0000		500,000	500,000	536,596	528,072	0	(28,072)	0	(28,072)	0	500,000	0	0	0	31,350	07/31/2022
78377H-B*-3	S&C Electric Company Senior Note		07/31/2019	Redemption 100.0000		666,667	666,667	666,667	666,667	0	0	0	0	0	666,667	0	0	0	40,867	07/31/2022
78408L-AA-5	SC JOHNSON & SON INC CORPORATE		02/19/2019	Various		3,466,944	3,600,000	3,541,608	3,547,785	0	100	0	100	0	3,547,885	0	(80,941)	(80,941)	34,783	05/15/2043
78490D-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		12/25/2019	Paydown		8,019,561	8,019,561	8,019,294	8,019,294	0	268	0	268	0	8,019,561	0	0	0	142,987	01/25/2048
78572X-AD-3	SABRA HEALTH CARE LIMITED PART CORPORATE		10/25/2019	Various		6,358,946	6,247,000	6,136,431	6,190,062	0	9,400	0	9,400	0	6,199,462	0	47,538	47,538	416,010	06/01/2023
795756-AJ-6	Saltchuk Resources Inc Senior Secured No		06/09/2019	Redemption 100.0000		576,923	576,923	576,923	576,923	0	0	0	0	0	576,923	0	0	0	14,740	06/09/2026
795756-AL-1	Saltchuk Resources Inc Senior Note		09/02/2019	Redemption 100.0000		1,908,333	1,908,333	1,908,333	1,908,333	0	0	0	0	0	1,908,333	0	0	0	64,406	09/04/2029
797440-BJ-2	San Diego Gas Electric Engine CORPORATE		12/17/2019	PGIM, Inc.		969,557	761,000	983,486	968,758	0	(7,346)	0	(7,346)	0	961,413	0	8,145	8,145	58,653	09/15/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
797440-BM-5	San Diego Gas Electric Engine CORPORATE		04/22/2019	JP Morgan Securities, Inc		3,704,287	3,612,000	4,133,634	4,107,809	0	(4,853)	0	(4,853)	0	4,102,956	0	(398,669)	(398,669)	112,424	08/15/2040
797440-BP-8	San Diego Gas Electric Engine CORPORATE		05/29/2019	RBC Capital Markets		2,315,103	2,450,000	2,504,840	2,500,437	0	(539)	0	(539)	0	2,499,898	0	(184,795)	(184,795)	52,689	11/15/2041
797440-BQ-6	San Diego Gas Electric Engine CORPORATE		05/01/2019	Various		27,316,046	27,543,000	30,889,095	30,442,379	0	(27,773)	0	(27,773)	0	30,414,606	0	(3,098,560)	(3,098,560)	697,450	04/01/2042
797440-BR-4	San Diego Gas Electric Engine CORPORATE		03/12/2019	Market Axess		353,049	350,000	366,462	360,142	0	(431)	0	(431)	0	359,711	0	(6,663)	(6,663)	6,755	09/01/2023
797440-BV-5	San Diego Gas Electric Engine CORPORATE		05/29/2019	RBC Capital Markets		60,934	65,000	64,710	64,717	0	4	0	4	0	64,720	0	(3,787)	(3,787)	1,219	06/01/2047
80285A-AC-9	SANTANDER RETAIL AUTO LEASE TR ASSET BAC		07/20/2019	Paydown		5,947,366	5,947,366	5,946,670	5,946,954	0	411	0	411	0	5,947,366	0	0	0	38,553	03/20/2020
80285D-AB-5	SANTANDER RETAIL AUTO LEASE TR ASSET BAC		11/20/2019	Paydown		20,568,237	20,568,237	20,567,583	20,567,511	0	726	0	726	0	20,568,237	0	0	0	288,425	10/20/2020
805564-NC-1	SAXON ASSET SECURITIES TRUST SERIES 200		07/25/2019	Paydown		382,304	382,304	272,204	18,692	0	363,612	0	363,612	0	382,304	0	0	0	28,493	06/25/2033
805564-PF-2	SAXON ASSET SECURITIES TRUST ABS FLOATER		12/26/2019	Paydown		23,880	23,880	20,524	15,463	0	8,417	0	8,417	0	23,880	0	0	0	528	12/25/2033
805564-PN-5	SAXON ASSET SECURITIES TRUST ABS FLOATER		12/26/2019	Paydown		78,123	78,123	67,317	65,145	0	12,978	0	12,978	0	78,123	0	0	0	1,301	03/25/2035
806407-A#-9	Henry Schein, Inc Series 2010-A Senior N		10/01/2019	PGIM, Inc.		7,074,076	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	74,076	74,076	286,671	09/02/2020
80689*-AM-2	Schnucks Markets Inc. Senior Note		06/25/2019	Redemption 100.0000		1,118,571	1,118,571	1,118,571	1,118,571	0	0	0	0	0	1,118,571	0	0	0	36,354	06/27/2022
81167#-AH-8	Seabrook International, LLC Senior Secur		05/09/2019	Various		0	3,345,109	0	0	0	0	0	0	0	0	0	0	0	0	02/28/2018
81167#-AK-1	Seabrook International, LLC Senior Secur		05/09/2019	Various		0	2,542,426	1	1	0	0	0	0	0	1	0	(1)	(1)	0	02/28/2019
81375W-CJ-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2019	Paydown		8,382	8,382	6,900	6,979	0	1,403	0	1,403	0	8,382	0	0	0	148	09/25/2034
81375W-KD-7	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2019	Paydown		1,059,928	1,059,928	808,946	862,850	0	197,078	0	197,078	0	1,059,928	0	0	0	16,240	12/25/2035
81378E-AB-9	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2019	Paydown		295,361	293,102	142,294	142,222	0	150,880	0	150,880	0	293,102	0	0	0	4,004	05/25/2037
817565-BW-3	SERVICE CORP INTL CORPORATE		07/01/2019	Suntrust Capital Markets Inc		677,268	676,000	650,650	668,627	0	1,912	0	1,912	0	670,540	0	6,728	6,728	19,266	11/15/2020
817565-BW-3	SERVICE CORP INTL CORPORATE		09/13/2019	Call 100.0000		2,099,000	2,099,000	2,020,288	2,076,108	0	8,244	0	8,244	0	2,084,352	0	14,648	14,648	78,975	11/15/2020
817565-BZ-6	SERVICE CORP INTL CORPORATE		05/21/2019	Tender (Corp Action)		3,448,885	3,436,000	3,483,245	3,441,376	0	(4,316)	0	(4,316)	0	3,437,060	0	(91,255)	(91,255)	260,062	01/15/2022
82101#-AA-0	Sheboygan Power LLC Debt in a Leveraged		12/15/2019	Various		1,571,822	1,571,822	1,577,855	1,574,211	0	(2,388)	0	(2,388)	0	1,571,822	0	0	0	59,651	12/15/2024
824348-AQ-9	SHERWIN WILLIAMS CO CORPORATE		06/19/2019	PGIM, Inc.		187,384	200,000	195,316	195,828	0	51	0	51	0	195,879	0	(8,495)	(8,495)	4,111	12/15/2042
82642P-A#-3	Sierra Pacific Industries Senior Note		04/01/2019	Various		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	167,200	03/30/2020
827048-AR-0	SILGAN HLDGS INC CORPORATE		07/31/2019	Call 100.0000		3,000,000	3,000,000	3,112,500	3,014,313	0	(14,313)	0	(14,313)	0	3,000,000	0	0	0	82,500	02/01/2022
828807-CS-4	SIMON PROPERTY GROUP LP CORPORATE		03/12/2019	Seaport Group		405,279	401,000	405,164	403,804	0	(86)	0	(86)	0	403,718	0	1,561	1,561	6,128	10/01/2024
832696-AP-3	Smucker Company J M CORP		06/19/2019	PGIM, Inc.		100,378	100,000	106,482	106,352	0	(66)	0	(66)	0	106,286	0	(5,908)	(5,908)	3,342	03/15/2045
83401A-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		12/25/2019	Paydown		9,115,843	9,115,843	9,115,295	9,115,386	0	457	0	457	0	9,115,843	0	0	0	170,183	02/25/2048
83401B-AA-4	SOFI PROFESSIONAL LOAN PROGRAM ASSET BAC		12/25/2019	Paydown		8,679,059	8,679,059	8,663,278	8,666,334	0	12,725	0	12,725	0	8,679,059	0	0	0	97,614	01/25/2041
83404R-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		12/25/2019	Paydown		11,028,947	11,028,947	11,005,803	11,009,334	0	19,613	0	19,613	0	11,028,947	0	0	0	166,927	08/25/2047
83406E-AB-1	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		12/25/2019	Paydown		8,143,460	8,143,460	8,118,099	8,118,456	0	25,004	0	25,004	0	8,143,460	0	0	0	107,298	02/25/2042
837004-CF-5	SOUTH CAROLINA ELEC & GAS CO CORPORATE		03/06/2019	Tender (Corp Action)		1,280,843	1,235,000	1,233,975	1,234,071	0	(1)	0	(1)	0	1,234,070	0	9,723	9,723	51,189	02/01/2042
84055*-AB-4	South Texas Electric Coop First Mortgage		01/01/2019	Redemption 100.0000		418,333	418,333	418,333	418,333	0	0	0	0	0	418,333	0	0	0	12,508	01/01/2040
84055*-AE-8	South Texas Electric Coop Senior Secured		08/15/2019	Redemption 100.0000		234,000	234,000	234,000	234,000	0	0	0	0	0	234,000	0	0	0	7,301	08/17/2048
84167#-AC-3	Southeastern Freight Lines, In Senior No		08/21/2019	Call 100.0000		2,673,259	2,472,000	2,472,000	2,472,000	0	0	0	0	0	2,472,000	0	0	0	280,886	06/30/2023
84167#-AC-3	Southeastern Freight Lines, In Senior No		06/30/2019	Redemption 100.0000		618,000	618,000	618,000	618,000	0	0	0	0	0	618,000	0	0	0	15,512	06/30/2023
842400-ES-8	SOUTHERN CAL EDISON CORPORATE		04/26/2019	JP Morgan Securities, Inc		233,088	200,000	265,571	255,884	0	(944)	0	(944)	0	254,940	0	(21,852)	(21,852)	9,500	01/15/2034
842400-EV-1	SOUTHERN CAL EDISON CORPORATE		04/24/2019	JP Morgan Securities, Inc		3,709,167	3,300,000	3,553,176	3,500,527	0	(2,392)	0	(2,392)	0	3,498,135	0	211,032	211,032	108,052	04/01/2035
842400-FA-6	SOUTHERN CAL EDISON CORPORATE		04/23/2019	JP Morgan Securities, Inc		162,303	150,000	185,120	180,508	0	(434)	0	(434)	0	180,074	0	(17,771)	(17,771)	6,242	07/15/2035
842400-FC-2	SOUTHERN CAL EDISON CORPORATE		04/24/2019	JP Morgan Securities, Inc		11,418,527	10,262,000	11,101,510	10,936,295	0	(8,578)	0	(8,578)	0	10,927,717	0	490,811	490,811	424,911	02/01/2036
842400-FH-1	SOUTHERN CAL EDISON CORPORATE		05/29/2019	JP Morgan Securities, Inc		6,044,762	5,215,000	6,769,712	6,544,425	0	(17,996)	0	(17,996)	0	6,526,429	0	(481,667)	(481,667)	247,123	02/01/2038
842400-FH-1	SOUTHERN CAL EDISON CORPORATE		12/17/2019	PGIM, Inc.		1,211,273	951,000	946,625	947,398	0	82	0	82	0	947,480	0	263,793	263,793	78,118	02/01/2038
842400-FL-2	SOUTHERN CAL EDISON CORPORATE		05/16/2019	JP Morgan Securities, Inc		147,098	125,000	169,113	164,610	0	(485)	0	(485)	0	164,125	0	(17,027)	(17,027)	5,012	03/15/2039
842400-FP-3	SOUTHERN CAL EDISON CORPORATE		04/24/2019	JP Morgan Securities, Inc		111,333	100,000	128,138	125,427	0	(252)	0	(252)	0	125,175	0	(13,842)	(13,842)	3,376	03/15/2040
842400-FT-5	SOUTHERN CAL EDISON CORPORATE		06/26/2019	Various		12,978,012	13,832,000	13,859,561	13,847,317	0	(466)	0	(466)	0	13,846,850	0	(868,838)	(868,838)	310,183	12/01/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
842400-FV-0	SOUTHERN CAL EDISON CORPORATE		06/13/2019	JP Morgan Securities, Inc		7,910,465	8,439,000	8,315,673	8,325,547	0	1,342	0	1,342	0	8,326,890	0	(416,424)	(416,424)	258,233	03/15/2042
842400-FW-8	SOUTHERN CAL EDISON CORPORATE		06/12/2019	Various		14,493,167	15,790,000	15,640,219	15,650,372	0	1,533	0	1,533	0	15,651,905	0	(1,158,737)	(1,158,737)	460,147	03/15/2043
842400-FZ-1	SOUTHERN CAL EDISON CORPORATE		04/23/2019	Various		20,561,481	20,715,000	21,794,385	21,721,402	0	(5,657)	0	(5,657)	0	21,715,746	0	(1,154,265)	(1,154,265)	528,790	10/01/2043
842400-GE-7	SOUTHERN CAL EDISON CORPORATE		04/25/2019	JP Morgan Securities, Inc		1,315,260	1,500,000	1,365,872	1,373,702	0	864	0	864	0	1,374,566	0	(59,306)	(59,306)	40,200	02/01/2045
842434-CK-6	SOUTHERN CALIF GAS CO CORPORATE		11/13/2019	JP Morgan Securities, Inc		10,488,344	9,985,000	9,996,982	9,995,321	0	(224)	0	(224)	0	9,995,097	0	493,247	493,247	436,844	09/15/2042
842434-CK-6	SOUTHERN CALIF GAS CO CORPORATE		06/19/2019	PGIM, Inc.		50,447	51,000	53,355	53,221	0	(30)	0	(30)	0	53,191	0	(2,745)	(2,745)	1,461	09/15/2042
842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE		03/19/2019	Pierpont Securities		457,230	455,000	525,578	519,905	0	(348)	0	(348)	0	519,558	0	(62,328)	(62,328)	10,461	03/15/2044
84314#-AB-7	Southern Illinois Power Cooper Series A		12/15/2019	Various		1,335,714	1,335,714	1,335,714	1,335,714	0	0	0	0	0	1,335,714	0	0	0	57,603	06/15/2040
84314#-AD-3	Southern Illinois Power Cooper Senior Se		09/15/2019	Redemption 100.0000		614,035	614,035	614,035	614,035	0	0	0	0	0	614,035	0	0	0	25,329	03/15/2041
845437-BQ-4	SOUTHWESTERN ELEC POWER CORPORATE		06/19/2019	PGIM, Inc.		1,004,222	1,028,000	1,026,275	1,026,287	0	8	0	8	0	1,026,295	0	(22,073)	(22,073)	35,071	02/01/2048
845743-BN-2	SOUTHWESTERN PUB SVC NT CORPORATE		09/12/2019	US Bank NA		377,650	325,000	369,113	365,062	0	(842)	0	(842)	0	364,220	0	13,430	13,430	15,884	08/15/2041
845743-BQ-5	SOUTHWESTERN PUB SVC NT CORPORATE		03/15/2019	Seaport Group		28,187,840	32,000,000	31,945,920	31,947,727	0	392	0	392	0	31,948,119	0	(3,760,279)	(3,760,279)	646,756	08/15/2046
84751P-BL-2	SPECIALTY UNDERWRITING & RESID MLMI_03-B		12/26/2019	Paydown		15,633	15,633	15,661	15,680	0	(28)	19	(47)	0	15,633	0	0	0	317	11/25/2034
84751P-LM-9	SPECIALTY UNDERWRITING & RESID ASSET BAC		12/01/2019	Paydown		74,902	74,902	31,986	27,362	0	47,540	0	47,540	0	74,902	0	0	0	628	02/25/2037
84751P-LP-2	SPECIALTY UNDERWRITING & RESID ASSET BAC		12/26/2019	Low Book Value		81,929	56,917	30,273	29,538	0	735	0	735	0	30,273	0	51,656	51,656	0	02/25/2037
84752B-AC-3	SPECIALTY UNDERWRITING & RESID ABS FLOAT		12/26/2019	Paydown		172,198	172,198	84,768	83,974	0	88,224	0	88,224	0	172,198	0	0	0	2,020	01/25/2038
84752B-AD-1	SPECIALTY UNDERWRITING & RESID ABS FLOAT		12/26/2019	Paydown		2,495,835	2,495,835	927,566	920,859	0	1,574,976	0	1,574,976	0	2,495,835	0	0	0	30,057	01/25/2038
852060-AG-7	SPRINT CAPITAL CORP COMPANY GUARNT		05/01/2019	Maturity		806,000	806,000	868,465	810,173	0	(4,173)	0	(4,173)	0	806,000	0	0	0	27,807	05/01/2019
852212-AD-1	Square Butte Electric SRNT		01/01/2019	Various		852,000	852,000	852,000	852,000	0	0	0	0	0	852,000	0	0	0	28,925	01/01/2024
857477-AW-3	STATE STREET CORP CORPORATE		10/21/2019	SUMRIDGE PARTNERS LLC		766,065	750,000	723,900	726,561	0	2,315	0	2,315	0	728,876	0	37,189	37,189	18,384	05/19/2026
858586-H*-4	Stepan Co Series 2010-A Senior Note		06/12/2019	Call 100.0000		6,125,560	5,742,857	5,856,907	5,791,089	0	1,671	0	1,671	0	5,792,760	0	(49,903)	(49,903)	561,861	06/01/2022
858586-H*-4	Stepan Co Series 2010-A Senior Note		06/01/2019	Redemption 100.0000		1,914,286	1,914,286	1,952,302	1,930,363	0	(16,077)	0	(16,077)	0	1,914,286	0	0	0	56,280	06/01/2022
858586-H@-2	Stepan Co Senior Note 4.860% 11/01/23		11/01/2019	Redemption 100.0000		3,214,286	3,214,286	3,214,286	3,214,286	0	0	0	0	0	3,214,286	0	0	0	156,214	11/01/2023
86311L-AA-4	STRATS_05-P2 CORP 2.700% 08/15/19		08/15/2019	Maturity		300,000	300,000	303,093	300,529	0	(529)	0	(529)	0	300,000	0	0	0	5,749	08/15/2019
863572-UU-5	STRUCTURED ASSET SECURITIES CO CMO FLOAT		06/25/2019	Paydown		1,596	1,596	1,600	1,596	0	0	0	0	0	1,596	0	0	0	12	08/25/2028
86358E-EA-0	STRUCTURED ASSET INVESTMENT ABS FLOATER		10/25/2019	Paydown		37,427	37,427	37,696	37,567	0	(140)	0	(140)	0	37,427	0	0	0	692	08/25/2033
86359A-CW-1	STRUCTURED ASSET INVEST LOAN ABS FLOATER		08/26/2019	Paydown		401,463	401,463	403,345	401,917	0	(454)	0	(454)	0	401,463	0	0	0	8,904	11/25/2032
87053*-AA-1	Sweetwater Investors II, LLC Senior Secu		09/01/2019	Redemption 100.0000		3,974,808	3,974,808	3,974,808	3,974,808	0	0	0	0	0	3,974,808	0	0	0	147,104	03/02/2026
87218@-AD-5	TA-High Desert, LLC Senior Note in a Pro		12/31/2019	Various		684,524	684,524	684,524	684,524	0	0	0	0	0	684,524	0	0	0	28,588	03/31/2033
87218@-AE-3	TA-High Desert, LLC Senior Secured Term		12/31/2019	Redemption 100.0000		928,748	928,748	928,748	928,748	0	0	0	0	0	928,748	0	0	0	36,706	03/31/2023
87243Q-AB-2	TENET HLTHCR CORP CORPORATE		09/10/2019	Call 103.9020		7,566,144	7,282,000	7,828,150	7,458,615	0	(68,029)	0	(68,029)	0	7,390,586	0	(108,586)	(108,586)	696,790	10/01/2020
87294*-AA-0	TPI Solar Services, LLC Debt in a Projec		12/31/2019	Redemption 100.0000		791,573	791,573	791,573	791,573	0	0	0	0	0	791,573	0	0	0	15,529	09/30/2027
87315#-AA-1	TX Solar I LLC Senior Note		12/31/2019	Redemption 100.0000		266,521	266,521	266,521	266,521	0	0	0	0	0	266,521	0	0	0	12,492	06/30/2035
87612E-AZ-9	TARGET CORP CORPORATE 2.900% 01/15/22		12/12/2019	Merrill Lynch,Pierce,Fenner &		1,532,385	1,500,000	1,549,740	1,526,480	0	(8,164)	0	(8,164)	0	1,518,316	0	14,069	14,069	61,746	01/15/2022
87612E-BF-2	TARGET CORP CORPORATE 3.625% 04/15/46		06/19/2019	PGIM, Inc.		91,766	92,000	93,508	93,438	0	(15)	0	(15)	0	93,423	0	(1,657)	(1,657)	2,270	04/15/2046
877249-AC-6	TAYLOR MORRISON COMMUNITIES IN CORPORATE		06/20/2019	Call 100.0000		21,047,000	21,047,000	21,166,919	21,085,665	0	(38,665)	0	(38,665)	0	21,047,000	0	0	0	751,992	04/15/2021
88031*-AA-6	Tenaska Pennsylvania Partners Floating B		07/11/2019	Call 100.0000		53,271,429	53,271,429	53,271,429	53,271,429	0	0	0	0	0	53,271,429	0	0	0	1,660,510	06/30/2024
88031Q-AA-8	TENASKA VIRGINIA CORP SINKING FUND		12/30/2019	Various		1,070,745	1,070,745	1,070,745	1,070,745	0	0	0	0	0	1,070,745	0	0	0	40,949	03/30/2024
88031R-AA-6	TENASKA ALABAMA II PART SECURED 144A		12/30/2019	Redemption 100.0000		525,924	525,924	525,924	525,924	0	0	0	0	0	525,924	0	0	0	20,133	03/30/2023
88033G-CA-6	TENET HEALTHCARE CORP CORPORATE		09/10/2019	Call 104.6500		3,845,888	3,675,000	3,652,031	3,655,608	0	4,482	0	4,482	0	3,660,090	0	14,910	14,910	362,932	10/01/2021
880394-AB-7	PACTIV CORP DEBENTURES		07/02/2019	Credit Suisse First Boston Cor		415,766	381,000	344,226	362,329	0	1,013	0	1,013	0	363,342	0	52,424	52,424	16,828	12/15/2025
88307*-AA-3	Texoma Wind LLC Senior Secured Note		12/31/2019	Redemption 100.0000		83,850	83,850	83,850	83,850	0	0	0	0	0	83,850	0	0	0	2,518	06/30/2034
883556-AT-9	THERMO FISHER SCIENTIFIC CORPORATE		09/27/2019	Call 101.5580		7,515,292	7,400,000	7,410,140	7,401,194	0	(759)	0	(759)	0	7,400,435	0	(435)	(435)	430,244	05/01/2020
883556-AX-0	THERMO FISHER SCIENTIFIC CORPORATE		10/15/2019	Call 103.7220		15,117,482	14,575,000	14,552,500	14,568,465	0	2,158	0	2,158	0	14,570,622	0	4,378	4,378	1,278,519	03/01/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
88579Y-AH-4	3M CO CORPORATE 3.875% 06/15/44		09/12/2019	Barclays Capital Inc		1,370,625	1,275,000	1,358,015	1,351,119	0	(1,368)	0	(1,368)	0	1,349,751	0	20,874	20,874	37,192	06/15/2044
88579Y-AW-1	3M CO CORPORATE 3.125% 09/19/46		06/19/2019	PGIM, Inc.		157,754	174,000	165,897	166,263	0	80	0	80	0	166,344	0	(8,590)	(8,590)	4,093	09/19/2046
88642R-AA-7	Tidewater, Inc. New Senior Secured Note		11/26/2019	Various		4,759,734	4,386,851	4,433,109	4,421,738	0	(7,934)	0	(7,934)	0	4,413,803	0	214,325	214,325	503,102	08/01/2022
887315-AM-1	TIME WARNER COS INC DEBENTURES		06/05/2019	Taxable Exchange		5,524,078	5,295,000	6,035,718	5,547,398	0	(23,321)	0	(23,321)	0	5,524,078	0	0	0	409,127	02/01/2023
887317-AE-5	TIME WARNER INC CORPORATE		06/05/2019	Taxable Exchange		4,438,589	4,250,000	4,471,553	4,440,594	0	(2,005)	0	(2,005)	0	4,438,589	0	0	0	190,306	03/15/2040
887317-AH-8	TIME WARNER INC CORPORATE		06/05/2019	Taxable Exchange		7,795,245	7,620,000	7,823,636	7,797,570	0	(2,325)	0	(2,325)	0	7,795,245	0	0	0	413,173	07/15/2040
887317-AL-9	TIME WARNER INC CORPORATE		06/05/2019	Taxable Exchange		843,032	800,000	849,312	843,445	0	(413)	0	(413)	0	843,032	0	0	0	34,167	03/29/2041
887317-AM-7	TIME WARNER INC CORPORATE		06/05/2019	Taxable Exchange		1,193,267	1,200,000	1,192,392	1,193,183	0	84	0	84	0	1,193,267	0	0	0	41,208	10/15/2041
887317-AN-5	TIME WARNER INC CORPORATE		06/05/2019	Taxable Exchange		2,835,455	2,850,000	2,835,455	2,864,327	0	(28,873)	0	(28,873)	0	2,835,455	0	0	0	101,333	01/15/2022
887317-AS-4	TIME WARNER INC CORPORATE		06/05/2019	Taxable Exchange		9,069,695	9,050,000	9,071,739	9,069,774	0	(80)	0	(80)	0	9,069,695	0	0	0	228,638	12/15/2043
88732J-AU-2	TIME WARNER CABLE INC CORPORATE		09/23/2019	PGIM, Inc.		1,203,381	990,000	1,129,372	1,109,163	0	(2,384)	0	(2,384)	0	1,106,779	0	96,602	96,602	51,789	06/15/2039
89156H-AA-5	TOTE SHIPHOLDINGS INC CORPORATE PUBLICS		10/16/2019	Call 100.0000		1,039,000	1,039,000	1,039,000	1,039,000	0	0	0	0	0	1,039,000	0	0	0	26,486	10/16/2040
89156H-AB-3	TOTE SHIPHOLDINGS INC Corporate		07/19/2019	Various		767,000	767,000	767,514	767,463	0	(6)	0	(6)	0	767,458	0	(458)	(458)	13,231	01/22/2041
89236T-CU-7	TOYOTA MOTOR CREDIT CORP CORPORATE		02/19/2019	Maturity		25,000,000	25,000,000	24,997,000	24,999,510	0	490	0	490	0	25,000,000	0	0	0	212,500	02/19/2019
89236T-CV-5	TOYOTA MOTOR CREDIT CORP CORP FLOATER		02/19/2019	Maturity		35,000,000	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	0	0	309,478	02/19/2019
89236T-FB-6	TOYOTA MOTOR CREDIT CORP CORP FLOATER		05/15/2019	Maturity		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	681,108	05/15/2019
893574-AB-9	TRANSCONTINENTAL GAS PIPE LINE CORPORATE		09/23/2019	PGIM, Inc.		1,976,262	1,675,000	1,899,835	1,891,319	0	(4,272)	0	(4,272)	0	1,887,048	0	89,214	89,214	100,249	08/15/2041
89417E-AF-6	TRAVELERS COS INC/THE CORPORATE		06/02/2019	Maturity		13,022,000	13,022,000	15,271,719	13,146,989	0	(124,989)	0	(124,989)	0	13,022,000	0	0	0	384,149	06/02/2019
89417E-AJ-8	TRAVELERS COS INC/THE CORPORATE		03/22/2019	Morgan Stanley & Co, Inc		262,162	238,000	274,782	271,871	0	(205)	0	(205)	0	271,666	0	(9,504)	(9,504)	7,147	08/01/2043
89417E-AK-5	TRAVELERS COS INC/THE CORPORATE		03/14/2019	Stifel, Nicolaus & Co		1,255,374	1,216,000	1,403,677	1,393,981	0	(882)	0	(882)	0	1,393,098	0	(137,724)	(137,724)	29,485	08/25/2045
89417E-AL-3	TRAVELERS COS INC/THE CORPORATE		03/13/2019	Key Capital Markets		3,784,920	4,000,000	4,118,480	4,112,402	0	(538)	0	(538)	0	4,111,865	0	(326,945)	(326,945)	50,000	05/15/2046
89472#-AF-5	Trek Bicycle Corporation Series D Senior		09/30/2019	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,200	09/30/2021
89472#-AJ-7	Trek Bicycle Corporation Senior Secured		11/01/2019	Various		99,167	99,167	99,167	99,167	0	0	0	0	0	99,167	0	0	0	4,321	11/01/2028
89655N-AA-8	TRINITY AMBAC RAIL TRL_04-1		01/14/2019	Paydown		1,126,682	1,126,682	1,126,682	1,126,682	0	0	0	0	0	1,126,682	0	0	0	4,948	08/14/2027
89655V-AA-0	TRINITY RAIL LEASING L.P. Series 2003 -		01/12/2019	Paydown		3,042,840	3,042,840	3,020,343	3,042,287	0	553	0	553	0	3,042,840	0	0	0	14,301	10/12/2026
89655X-AA-6	TRINITY RAIL LEASING L.P. ASSET BACKED		12/14/2019	Paydown		1,371,773	1,371,773	1,371,773	1,371,773	0	0	0	0	0	1,371,773	0	0	0	41,967	05/14/2036
89837#-AB-4	Estate Bernice P Bishop Senior Note		03/01/2019	Various		523,810	523,810	535,925	534,336	0	(10,527)	0	(10,527)	0	523,810	0	0	0	17,810	03/01/2027
89837#-AC-2	Estate Bernice P Bishop Senior Note		06/10/2019	Various		1,666,667	1,666,667	1,666,667	1,666,667	0	0	0	0	0	1,666,667	0	0	0	40,667	06/10/2028
89837#-AD-0	Estate Bernice P Bishop Senior Note		04/14/2019	Various		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	36,975	04/14/2029
89837L-AA-3	PRINCETON UNIVERSITY CORPORATE		03/01/2019	Various		8,150,000	8,150,000	8,370,022	8,153,869	0	(3,869)	0	(3,869)	0	8,150,000	0	0	0	201,713	03/01/2019
89837L-AB-1	PRINCETON UNIVERSITY CORPORATE		12/24/2019	PGIM, Inc.		137,561	100,000	135,358	131,619	0	(1,087)	0	(1,087)	0	130,533	0	7,029	7,029	7,521	03/01/2039
89837R-AD-4	DARTMOUTH COLLEGE CORPORATE		11/14/2019	WELLS FARGO SEC LLC		5,781,959	5,350,000	5,349,733	5,349,894	0	57	0	57	0	5,349,951	0	432,008	432,008	179,147	06/01/2046
89840*-AA-5	Tunnel Hill Partners, LP Revolver B		02/08/2019	Call 100.0000		2,665,865	2,665,865	2,665,865	2,665,865	0	0	0	0	0	2,665,865	0	0	0	26,863	06/03/2021
89840*-AB-3	Tunnel Hill Partners, LP Term Loan A		02/08/2019	Call 100.0000		10,673,438	10,673,438	10,673,438	10,673,438	0	0	0	0	0	10,673,438	0	0	0	170,382	06/03/2021
89840*-AB-3	Tunnel Hill Partners, LP Term Loan A		02/01/2019	Redemption 100.0000		154,688	154,688	154,688	154,688	0	0	0	0	0	154,688	0	0	0	2,289	06/03/2021
899745-AD-5	TUNICA-BILOXI GAMING AUTHORITY CORP FLOA		07/10/2019	Seaport Group		67,635	324,000	112,752	170,420	0	43,836	0	43,836	0	214,256	0	(146,621)	(146,621)	8,063	06/15/2020
90131H-AB-1	21ST CENTURY FOX AMERICA		03/20/2019	Taxable Exchange		2,698,280	2,262,000	2,735,409	2,700,414	0	(2,134)	0	(2,134)	0	2,698,280	0	0	0	57,342	10/01/2043
90131H-AS-4	21ST CENTURY FOX AMERICA CORPORATE		03/20/2019	Taxable Exchange		9,968,759	10,000,000	9,968,759	12,107,625	0	(2,138,866)	0	(2,138,866)	0	9,968,759	0	0	0	355,000	04/26/2023
90131H-AU-9	21ST CENTURY FOX AMERICA CORPORATE		03/20/2019	Taxable Exchange		5,697,756	5,550,000	5,697,756	6,532,170	0	(834,414)	0	(834,414)	0	5,697,756	0	0	0	273,607	02/01/2024
90131H-AV-7	21ST CENTURY FOX AMERICA CORP FOREIGN		03/20/2019	Taxable Exchange		2,156,121	2,000,000	2,156,121	2,529,134	0	(373,014)	0	(373,014)	0	2,156,121	0	0	0	129,306	07/15/2024
90131H-AX-3	21ST CENTURY FOX AMERICA		03/20/2019	Taxable Exchange		4,155,785	4,000,000	4,155,785	4,903,737	0	(747,952)	0	(747,952)	0	4,155,785	0	0	0	119,778	10/30/2025
90131H-AY-1	21ST CENTURY FOX AMERICA CORPORATE		03/20/2019	Taxable Exchange		5,264,933	5,100,000	5,264,933	6,210,282	0	(945,350)	0	(945,350)	0	5,264,933	0	0	0	177,887	10/01/2026
90131H-AZ-8	21ST CENTURY FOX AMERICA CORP FOREIGN		03/20/2019	Taxable Exchange		1,207,245	1,148,000	1,207,245	1,398,750	0	(191,505)	0	(191,505)	0	1,207,245	0	0	0	36,808	04/08/2028
90131H-BA-2	21ST CENTURY FOX AMERICA CORP		03/20/2019	Taxable Exchange		3,410,305	3,362,000	3,410,305	4,136,272	0	(725,967)	0	(725,967)	0	3,410,305	0	0	0	95,443	04/30/2028
90131H-BC-8	21ST CENTURY FOX AMERICA CORP		03/20/2019	Taxable Exchange		5,261,790	5,000,000	5,261,790	6,398,172	0	(1,136,382)	0	(1,136,382)	0	5,261,790	0	0	0	116,493	11/30/2028
90131H-BF-1	21ST CENTURY FOX AMERICA CORPORATE		03/20/2019	Various		6,431,148	6,197,000	6,476,977	7,703,895	0	(1,272,748)	0	(1,272,748)	0	6,431,148	0	0	0	101,390	12/15/2034
90131H-BG-9	21ST CENTURY FOX AMERICA CORP FOREIGN		03/20/2019	Taxable Exchange		6,133,788	6,130,000	6,179,650	7,848,543	0	(1,714,754)	0	(1,714,754)	0	6,133,788	0	0	0	103,529	12/15/2035
90131H-BJ-3	21ST CENTURY FOX AMERICA CORPORATE		03/20/2019	Taxable Exchange		4,881,403	4,900,000	4,881,403	7,139,493	0	(2,258,090)	0	(2,258,090)	0	4,881,403	0	0	0	169,724	10/17/2036
90131H-BL-8	21ST CENTURY FOX AMERICA CORPORATE		03/20/2019	Various		11,378,424	11,065,000	11,419,690	14,436,594	0	(3,058,170)	0	(3,058,170)	0	11,378,424	0	0	0	255,494	11/15/2037
90131H-BP-9	21ST CENTURY FOX AMERICA CORP		03/20/2019	Taxable Exchange		1,264,623	1,000,000	1,264,623	1,354,087	0	(89,463)	0	(89,463)	0	1,264,623	0	0	0	41,208	08/15/2039
90131H-BQ-7	21ST CENTURY FOX AMERICA CORP		03/20/2019	Taxable Exchange		8,958,632	9,000,000	8,958,632	11,520,922	0	(2,562,290)	0	(2,562,290)	0	8,958,632	0	0	0	330,563	02/15/2041
90131H-BR-5	21ST CENTURY FOX AMERICA COMPANY GUARNT		03/20/2019	Various		11,917,220	13,026,000	11,917,220	19,609,207	0	(7,691,988)	0	(7,691,988)	0	11,917,220	0	0	0	305,659	12/01/2045
90131H-BS-3	21ST CENTURY FOX AMERICA COMPANY GUARNT		03/20/2019	Various		29,182,257	33,072,000	29,182,257	45,968,582	0	(16,786,325)	0	(16,786,325)	0	29,182,257	0	0	0	791,064	12/01/2095
90185#-AA-2	Two Center St Urban Renewal Bridge Loan		03/22/2019	Call 100.0000		1,960,879	1,960,879	1,902,154	1,908,413	0	2,818	0	2,818	0	1,911,231	0	49,648	49,648	147,249	08/01/2028
90270R-BD-5	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		02/01/2019	Pierpont Securities		1,982,344	2,000,000	2,049,984	2,018,400	0	(531)	0	(531)	0	2,017,869	0	(35,526)	(35,526)	9,927	12/10/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
90270Y-BE-8	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		12/01/2019	Paydown		11,930,523	11,563,374	11,659,284	11,603,201	0	(39,827)	0	(39,827)	0	11,563,374	0	0	0	420,893	03/10/2046
90270Y-BG-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		12/01/2019	Paydown		1,006,809	1,001,016	988,034	988,320	0	12,696	0	12,696	0	1,001,016	0	0	0	14,914	03/10/2046
90272*-AA-0	Mesirow Realty Sale-Leaseback Credit-Ten		12/15/2019	Various		619,309	619,309	617,257	617,556	0	1,752	0	1,752	0	619,309	0	0	0	11,898	05/15/2033
90278K-AZ-4	UBS COMMERCIAL MORTGAGE TRUST CMBS		04/16/2019	UBS International		2,125,313	2,000,000	2,019,984	2,019,876	0	(585)	0	(585)	0	2,019,292	0	106,021	106,021	31,817	12/15/2051
90278L-AX-7	UBS COMMERCIAL MORTGAGE TRUST CMBS		02/01/2019	UBS International		2,065,000	2,000,000	2,019,998	2,019,982	0	(177)	0	(177)	0	2,019,805	0	45,195	45,195	14,487	12/15/2051
90349D-AC-6	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		12/01/2019	Paydown		1,622,439	1,622,439	1,641,579	1,625,420	0	(2,981)	0	(2,981)	0	1,622,439	0	0	0	24,111	08/10/2049
90353K-AX-7	UBS COMMERCIAL MORTGAGE TRUST CMBS		05/14/2019	Performance Trust Cap Partners		3,202,148	3,000,000	3,030,000	3,029,346	0	(1,105)	0	(1,105)	0	3,028,241	0	173,907	173,907	55,954	10/15/2051
90361#-AA-8	United Technologies Corp Sr. Secured Not		02/01/2019	Call 100.0000		235,611	235,472	250,454	236,072	0	(202)	0	(202)	0	235,870	0	(397)	(397)	1,536	04/02/2019
90361#-AA-8	United Technologies Corp Sr. Secured Not		01/02/2019	Redemption 100.0000		78,043	78,043	83,008	78,242	0	(199)	0	(199)	0	78,043	0	0	0	232	04/02/2019
90363*-AA-0	USG Nevada LLC Senior Note in a Project		12/31/2019	Redemption 100.0000		147,825	147,825	147,825	147,825	0	0	0	0	0	147,825	0	0	0	7,993	12/31/2037
90363@-AB-6	USTA National Tennis Ctr Inc. Senior Not		07/08/2019	Redemption 100.0000		544,160	544,160	544,160	544,160	0	0	0	0	0	544,160	0	0	0	16,707	09/08/2039
90430@-AA-7	Uncommon NSA Lender II, LLC Subordinated		10/21/2019	Redemption 100.0000		303,828	303,828	301,242	301,329	0	2,499	0	2,499	0	303,828	0	0	0	15,570	12/23/2033
90432*-AA-7	Uncommon NSA Lender, LLC Senior Secured		10/17/2019	Redemption 100.0000		89,217	89,217	89,533	89,520	0	(302)	0	(302)	0	89,217	0	0	0	3,814	12/28/2035
90432*-AB-5	Uncommon NSA Lender, LLC Senior Secured		10/17/2019	Redemption 100.0000		69,222	69,222	69,452	69,444	0	(222)	0	(222)	0	69,222	0	0	0	3,426	12/28/2035
90432@-AA-5	Uncommon NSA Lender VI, LLC Senior Note		10/17/2019	Redemption 100.0000		161,873	161,873	161,793	161,798	0	75	0	75	0	161,873	0	0	0	6,957	04/20/2041
90432@-AB-3	Uncommon NSA Lender VI, LLC Sub Note		10/17/2019	Redemption 100.0000		328,441	328,441	327,503	327,529	0	912	0	912	0	328,441	0	0	0	15,173	04/20/2041
904764-AH-0	UNILEVER CAPITAL CORP COMPANY GUARNT		09/12/2019	Morgan Stanley & Co, Inc		728,773	540,000	750,567	715,104	0	(7,292)	0	(7,292)	0	707,812	0	20,961	20,961	26,639	11/15/2032
904764-AK-3	UNILEVER CAPITAL CORP CORPORATE		02/15/2019	Various		31,000,000	31,000,000	31,170,684	30,999,423	0	577	0	577	0	31,000,000	0	0	0	744,000	02/15/2019
906548-CJ-9	UNION ELECTRIC CO CORPORATE		03/14/2019	Various		2,290,791	2,320,000	2,418,613	2,408,921	0	(433)	0	(433)	0	2,408,487	0	(117,696)	(117,696)	45,994	09/15/2042
907818-CU-0	UNION PACIFIC CORP BOND		11/20/2019	Taxable Exchange		3,400,147	2,700,000	3,522,123	3,431,607	0	(31,461)	0	(31,461)	0	3,400,147	0	0	0	177,656	05/01/2034
907818-DB-1	UNION PACIFIC CORP CORPORATE		01/15/2019	Maturity		6,382,000	6,382,000	7,765,235	6,389,050	0	(7,050)	0	(7,050)	0	6,382,000	0	0	0	251,291	01/15/2019
907818-EK-0	UNION PACIFIC CORP CORPORATE		06/19/2019	PGIM, Inc.		712,520	773,000	766,281	766,566	0	62	0	62	0	766,628	0	(54,108)	(54,108)	21,939	08/15/2046
907818-EM-6	UNION PACIFIC CORP CORPORATE		06/19/2019	PGIM, Inc.		202,844	206,000	189,585	190,025	0	108	0	108	0	190,133	0	12,712	12,712	5,630	10/01/2051
90783X-AA-9	UNION PACIFIC CORPORATION CORP SINKING F		07/02/2019	Redemption 100.0000		4,007,260	4,007,260	4,789,438	4,453,895	0	(446,634)	0	(446,634)	0	4,007,260	0	0	0	130,443	01/02/2031
909287-AA-2	UNITED AIRLINES P-T TR CORP SINKING FUND		07/02/2019	Various		187,004	187,004	196,354	191,553	0	(4,549)	0	(4,549)	0	187,004	0	0	0	8,649	07/02/2022
909318-AA-5	UNITED AIRLINES INC UNITED AIRLINES INC		09/03/2019	Redemption 100.0000		210,954	210,954	210,954	210,954	0	0	0	0	0	210,954	0	0	0	5,860	03/01/2030
90932L-AA-5	UNITED AIRLINES INC UNITED AIRLINES INC		12/01/2019	Redemption 100.0000		163,192	163,192	163,192	163,192	0	0	0	0	0	163,192	0	0	0	4,223	12/01/2027
90932Q-AA-4	UNITED AIRLINES INC CORP SINKING FUND		03/12/2019	ROBERT BAIRD		1,200,721	1,202,164	1,221,699	1,216,376	0	266	0	266	0	1,216,642	0	(15,921)	(15,921)	23,918	09/03/2026
90932Q-AA-4	UNITED AIRLINES INC CORP SINKING FUND		03/03/2019	Redemption 100.0000		41,848	41,848	42,528	42,342	0	(495)	0	(495)	0	41,848	0	0	0	785	09/03/2026
911312-AK-2	UNITED PARCEL SERVICE CORPORATE		04/01/2019	Various		8,900,000	8,900,000	9,487,663	8,917,652	0	(17,652)	0	(17,652)	0	8,900,000	0	0	0	228,063	04/01/2019
911312-AN-6	UNITED PARCEL SERVICE CORPORATE		06/19/2019	PGIM, Inc.		211,594	184,000	225,556	222,612	0	(577)	0	(577)	0	222,034	0	(10,440)	(10,440)	5,357	11/15/2040
911312-BM-7	UNITED PARCEL SERVICE CORPORATE		12/17/2019	Various		2,780,420	2,650,000	2,635,664	2,636,879	0	1,212	0	1,212	0	2,638,091	0	142,329	142,329	84,837	11/15/2027
91159H-HH-6	US BANCORP SR NT CORPORATE		03/22/2019	Call 100.0000		5,000,000	5,000,000	4,995,500	4,999,559	0	262	0	262	0	4,999,821	0	179	179	45,833	04/25/2019
91159H-HK-9	US BANCORP SR NT CORPORATE		03/12/2019	Janney Montgomery Scott Inc.		307,314	300,000	304,643	303,144	0	(95)	0	(95)	0	303,050	0	4,264	4,264	5,490	09/11/2024
911684-AD-0	UNITED STATES CELLULAR CORP BOND		07/01/2019	UBS International		2,223,813	2,093,000	2,155,957	2,138,603	0	(949)	0	(949)	0	2,137,654	0	86,158	86,158	77,127	12/15/2033
913017-AR-0	UNITED TECHNOLOGIES CORP DEBENTURES		11/15/2019	Maturity		8,293,000	8,293,000	9,191,038	8,361,572	0	(68,572)	0	(68,572)	0	8,293,000	0	0	0	736,004	11/15/2019
913017-BT-5	UNITED TECHNOLOGIES CORP CORPORATE		06/19/2019	PGIM, Inc.		223,170	202,000	233,085	229,242	0	(349)	0	(349)	0	228,893	0	(5,724)	(5,724)	5,025	06/01/2042
91324P-CC-4	UNITEDHEALTH GROUP INC CORPORATE		03/12/2019	Stifel, Nicolaus & Co		299,910	300,000	297,578	298,533	0	74	0	74	0	298,607	0	1,303	1,303	4,289	03/15/2023
914744-AD-9	UNIVERSITY OF NOTRE DAME DU LA CORPORATE		03/15/2019	WELLS FARGO SEC LLC		10,215,008	10,590,000	10,590,000	10,590,000	0	0	0	0	0	10,590,000	0	(374,992)	(374,992)	216,428	02/15/2045
91529Y-AJ-5	UNUM GROUP CORPORATE 5.750% 08/15/42		06/19/2019	PGIM, Inc.		174,975	153,000	180,521	179,973	0	(308)	0	(308)	0	179,665	0	(4,690)	(4,690)	7,453	08/15/2042
91531@-AA-3	UON (FIC) Pass-Through Trust Senior Note		12/15/2019	Redemption 100.0000		105,267	105,267	105,267	105,267	0	0	0	0	0	105,267	0	0	0	2,770	07/15/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91751#-AA-4	Utah Red Hills Renwbl Prk LLC Senior Not		12/31/2019	Redemption 100.0000		690,780	690,780	690,780	690,780	0	0	0	0	0	690,780	0	0	0	25,278	12/31/2036
91751#-AB-2	Utah Red Hills Renwbl Prk LLC Senior Sec		12/31/2019	Various		1,283,406	1,283,406	1,283,406	1,283,406	0	0	0	0	0	1,283,406	0	0	0	39,036	09/30/2023
91803*-AP-3	Utilities, Inc. Collateral Trust Notes		07/19/2019	Redemption 100.0000		500,000	500,000	589,564	563,050	0	(63,050)	0	(63,050)	0	500,000	0	0	0	32,900	07/21/2036
91835*-AA-8	VA-Lafayette Lease FIN TR Credit-Tenant		12/15/2019	Redemption 100.0000		608,975	608,975	608,975	608,975	0	0	0	0	0	608,975	0	0	0	12,441	09/15/2036
91838*-AB-3	VA-Springfield Lease Fin Tr CTL		12/21/2019	Redemption 100.0000		187,307	187,307	187,307	187,307	0	0	0	0	0	187,307	0	0	0	4,052	06/21/2038
91850#-AA-4	Winston-Salem Healthcare DEV Credit-Tena		12/15/2019	Redemption 100.0000		2,134,393	2,134,393	2,134,393	2,134,393	0	0	0	0	0	2,134,393	0	0	0	57,672	01/15/2036
91853@-AA-3	VA-Eugene Lease FIn Tr Credit-Tennant Le		12/15/2019	Redemption 100.0000		784,731	784,731	784,731	784,731	0	0	0	0	0	784,731	0	0	0	18,354	12/15/2035
92241*-AH-9	Vector Pipeline LP Senior Note		12/01/2019	Redemption 100.0000		936,000	936,000	936,000	936,000	0	0	0	0	0	936,000	0	0	0	20,475	06/01/2026
924172-E@-4	Vermont Electric Power Co, Inc Senior No		10/01/2019	Various		294,000	294,000	294,000	294,000	0	0	0	0	0	294,000	0	0	0	11,587	01/01/2034
925524-AX-8	VIACOM INC CORPORATE 6.875% 04/30/36		09/23/2019	PGIM, Inc.		5,001,054	3,806,000	4,825,323	4,648,477	0	(22,870)	0	(22,870)	0	4,625,607	0	375,446	375,446	235,496	04/30/2036
927804-FE-9	Virginia Electric Power CORPORATE		09/18/2019	Key Capital Markets		958,608	700,000	980,229	948,906	0	(6,659)	0	(6,659)	0	942,248	0	16,360	16,360	35,807	11/30/2037
927804-FL-3	Virginia Electric Power CORPORATE		06/19/2019	PGIM, Inc.		65,245	63,000	66,936	66,719	0	(48)	0	(48)	0	66,671	0	(1,426)	(1,426)	2,345	01/15/2043
92783#-AA-4	Virginia Intl. Gateway, Inc. Debt in Inf		12/31/2019	Redemption 100.0000		490,667	490,667	490,667	490,667	0	0	0	0	0	490,667	0	0	0	12,749	06/30/2030
92826C-AC-6	Visa Inc CORPORATE 2.800% 12/14/22		12/12/2019	Morgan Stanley & Co, Inc		21,725,675	21,184,000	21,723,171	21,500,796	0	(77,307)	0	(77,307)	0	21,423,490	0	302,185	302,185	596,447	12/14/2022
92826C-AF-9	Visa Inc CORPORATE 4.300% 12/14/45		11/13/2019	Various		34,545,212	30,163,000	33,667,708	33,481,703	0	(41,408)	0	(41,408)	0	33,440,295	0	1,104,917	1,104,917	820,922	12/14/2045
92890N-AV-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2019	Paydown		4,427,928	4,416,276	4,338,129	4,338,686	0	77,590	0	77,590	0	4,416,276	0	0	0	60,293	12/15/2045
92890P-AC-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2019	Paydown		25,713	25,713	26,227	25,855	0	(142)	0	(142)	0	25,713	0	0	0	206	06/15/2046
92930R-BD-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2019	Paydown		4,899,134	4,899,134	4,836,363	4,841,204	0	57,930	0	57,930	0	4,899,134	0	0	0	64,471	11/15/2045
92937E-AD-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		05/14/2019	BREAN MURRAY CARRET &		2,154,462	2,130,000	2,042,304	2,088,619	0	3,536	0	3,536	0	2,092,155	0	62,306	62,306	29,649	03/15/2045
92937F-AC-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		09/01/2019	Paydown		17,659,232	17,136,890	16,624,826	16,878,902	0	257,988	0	257,988	0	17,136,890	0	0	0	498,905	03/15/2048
92937U-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		10/01/2019	Paydown		1,779,130	1,731,290	1,626,380	1,673,769	0	57,521	0	57,521	0	1,731,290	0	0	0	33,103	05/15/2045
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2019	Paydown		2,173,021	2,162,933	2,137,671	2,139,232	0	23,702	0	23,702	0	2,162,933	0	0	0	32,227	05/15/2045
92938C-AC-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		09/01/2019	Paydown		44,538,965	41,380,327	41,792,309	41,569,198	0	(188,871)	0	(188,871)	0	41,380,327	0	0	0	2,599,265	08/15/2046
92938E-AM-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2019	Paydown		2,076,802	1,936,394	1,955,646	1,944,747	0	(8,353)	0	(8,353)	0	1,936,394	0	0	0	84,088	09/15/2046
92938G-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		09/01/2019	Paydown		19,408,238	18,067,614	18,247,332	18,149,131	0	(81,517)	0	(81,517)	0	18,067,614	0	0	0	836,016	12/15/2046
92938V-AR-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2019	Paydown		3,302,996	3,302,996	3,312,286	3,311,642	0	(8,646)	0	(8,646)	0	3,302,996	0	0	0	69,517	03/15/2047
92939H-AW-5	WFRBS_14-C23 CMBS 3.711% 10/15/57		09/01/2019	Paydown		8,514,347	8,500,000	8,754,575	8,585,019	0	(85,019)	0	(85,019)	0	8,500,000	0	0	0	250,924	10/15/2057
92939H-AX-3	WFRBS_14-C23 CMBS 3.650% 10/15/57		10/01/2019	Paydown		830,116	829,152	837,437	834,001	0	(4,849)	0	(4,849)	0	829,152	0	0	0	23,450	10/15/2057
92941#-AB-1	W S Light Power SRNT 8.150% 10/31/19		10/31/2019	Redemption 100.0000		19,788	19,788	17,673	19,667	0	121	0	121	0	19,788	0	0	0	795	10/31/2019
92941#-AC-9	W S Light Power SRNT 8.000% 10/31/19		10/31/2019	Redemption 100.0000		8,213	8,213	7,525	8,173	0	40	0	40	0	8,213	0	0	0	324	10/31/2019
92941#-AD-7	W S Light Power SRNT 7.370% 10/31/19		10/31/2019	Redemption 100.0000		8,710	8,710	8,190	8,681	0	29	0	29	0	8,710	0	0	0	316	10/31/2019
92966*-AC-3	Wabash Valley Power Assoc. Inc Senior No		10/31/2019	Various		265,823	265,823	265,823	265,823	0	0	0	0	0	265,823	0	0	0	9,237	12/19/2024
92966*-AD-1	Wabash Valley Power Assoc. Inc Senior No		10/31/2019	Various		189,873	189,873	189,873	189,873	0	0	0	0	0	189,873	0	0	0	6,598	12/19/2024
92966*-AE-9	Wabash Valley Power Assoc. Inc Senior No		10/31/2019	Various		303,797	303,797	303,797	303,797	0	0	0	0	0	303,797	0	0	0	10,557	12/19/2024
92966*-AF-6	Wabash Valley Power Assoc. Inc Senior No		10/31/2019	Redemption 100.0000		581,365	581,365	581,365	581,365	0	0	0	0	0	581,365	0	0	0	19,200	07/20/2025
93045#-AF-5	Wagner Equipment Company Senior Note		02/15/2019	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	8,775	02/15/2023
93105*-AP-4	Wakefern Food Corporation Senior Note		02/18/2019	Redemption 100.0000		714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	8,964	02/18/2021
93120#-AA-4	DH Newnan LLC Credit Tenant Lease		12/15/2019	Redemption 100.0000		84,545	84,545	84,545	84,545	0	0	0	0	0	84,545	0	0	0	2,484	07/15/2034
93120@-AA-6	RDGI 1539, LLC Credit-Tenant Lease		12/15/2019	Various		103,507	103,507	104,411	104,306	0	(799)	0	(799)	0	103,507	0	0	0	3,121	10/15/2036
931422-AE-9	Walgreen Company CORPORATE		01/15/2019	Various		3,077,000	3,077,000	3,153,193	3,077,245	0	(245)	0	(245)	0	3,077,000	0	0	0	80,771	01/15/2019
931427-AC-2	WALGREENS BOOTS ALLIANCE CORPORATE		06/19/2019	PGIM, Inc.		98,253	101,000	108,885	108,338	0	(75)	0	(75)	0	108,263	0	(10,010)	(10,010)	2,855	11/18/2044

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
93145#-AA-5	SunTrust - SPE Credit-Tenant Lease		12/25/2019	Redemption 100.0000		250,807	250,807	250,807	250,807	0	0	0	0	0	250,807	0	0	0	6,996	12/25/2036
93146#-AA-4	Walgreen Lease-Backed Pass-Thr Credit-Te		12/25/2019	Various		646,211	646,211	646,211	646,211	0	0	0	0	0	646,211	0	0	0	18,168	04/25/2039
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-		12/01/2019	Paydown		72,240	73,327	73,010	67,801	0	4,439	0	4,439	0	72,240	0	0	0	1,811	03/25/2020
942682-A@-4	Watson Land Company Series B Senior Note		12/02/2019	Redemption 100.0000		591,204	591,204	591,204	591,204	0	0	0	0	0	591,204	0	0	0	21,250	06/01/2026
94973V-BK-2	ANTHEM INC CORPORATE 4.650% 08/15/44		06/19/2019	PGIM, Inc.		57,692	54,000	58,837	58,487	0	(49)	0	(49)	0	58,438	0	(746)	(746)	2,127	08/15/2044
949746-SQ-5	WELLS FARGO CO CORP 2.094% 04/25/22		06/27/2019	Nesbitt Burns		106,434	106,740	104,716	102,504	0	0	0	0	2,212	106,740	2,024	(306)	1,718	1,503	04/25/2022
94974B-GK-0	Wells Fargo & Co NT CORPORATE		09/13/2019	JP Morgan Securities, Inc		29,375,717	26,810,000	28,012,533	27,953,664	0	(18,572)	0	(18,572)	0	27,935,093	0	1,440,624	1,440,624	917,796	05/01/2045
94978#-BY-2	Wells Fargo BK Northwest, N.A. Credit Te		04/30/2019	Call 100.0000		656,744	655,865	514,292	646,280	0	8,012	0	8,012	0	654,292	0	1,573	1,573	13,298	05/10/2019
94978#-BY-2	Wells Fargo BK Northwest, N.A. Credit Te		05/10/2019	Redemption 100.0000		487,035	487,035	381,905	479,918	0	7,118	0	7,118	0	487,035	0	0	0	9,737	05/10/2019
94978#-EF-0	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2019	Redemption 100.0000		86,251	86,251	91,542	90,629	0	(4,378)	0	(4,378)	0	86,251	0	0	0	2,445	01/03/2025
94978#-EG-8	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2019	Redemption 100.0000		222,937	222,937	236,396	234,015	0	(11,078)	0	(11,078)	0	222,937	0	0	0	6,254	01/03/2025
94978#-EH-6	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2019	Redemption 100.0000		65,810	65,810	70,020	69,367	0	(3,556)	0	(3,556)	0	65,810	0	0	0	1,866	09/29/2029
94978#-EK-9	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2019	Redemption 100.0000		82,808	82,808	87,604	86,772	0	(3,964)	0	(3,964)	0	82,808	0	0	0	2,348	12/12/2029
94978#-EN-3	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2019	Redemption 100.0000		31,603	31,603	33,789	33,481	0	(1,878)	0	(1,878)	0	31,603	0	0	0	896	01/03/2029
94978#-GQ-4	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2019	Redemption 100.0000		24,677	24,677	26,592	26,381	0	(1,704)	0	(1,704)	0	24,677	0	0	0	700	07/03/2029
94978#-HS-9	Wells Fargo BK Northwest, N.A. Credit Te		12/21/2019	Redemption 100.0000		26,357	26,357	30,259	29,812	0	(3,455)	0	(3,455)	0	26,357	0	0	0	958	09/21/2027
94988Q-AE-1	WELLS FARGO COMMERCIAL MORTGAG CMBS		02/21/2019	Merrill Lynch,Pierce,Fenner &		2,068,594	2,000,000	1,999,958	1,998,336	0	(50)	0	(50)	0	1,998,286	0	70,308	70,308	18,601	07/15/2046
94988X-AR-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		07/01/2019	Paydown		2,615,028	2,615,028	2,662,119	2,619,085	0	(4,058)	0	(4,058)	0	2,615,028	0	0	0	22,878	08/15/2050
94989C-AW-1	WELLS FARGO COMMERCIAL MORTGAG CMBS		12/01/2019	Paydown		1,515,287	1,515,287	1,525,014	1,520,332	0	(5,045)	0	(5,045)	0	1,515,287	0	0	0	40,683	02/15/2048
94989D-AV-1	WELLS FARGO COMMERCIAL MORTGAG CMBS		12/01/2019	Paydown		231,155	227,362	229,210	228,895	0	(1,533)	0	(1,533)	0	227,362	0	0	0	3,640	02/15/2048
94989T-AY-0	WELLS FARGO COMMERCIAL MORTGAG CMBS		12/01/2019	Paydown		212,755	206,482	208,536	207,840	0	(1,358)	0	(1,358)	0	206,482	0	0	0	7,195	09/15/2058
94989W-AQ-0	WELLS FARGO COMMERCIAL MORTGAG CMBS		12/01/2019	Paydown		2,029,732	2,029,732	2,029,646	2,028,547	0	1,184	0	1,184	0	2,029,732	0	0	0	39,077	11/15/2048
95248@-AA-8	West Deptford Enrgy Hldgs, LLC Senior Se		08/01/2019	Call 100.0000		15,425,850	15,425,850	15,425,850	15,425,850	0	0	0	0	0	15,425,850	0	0	0	526,816	01/14/2022
95709T-AH-3	Westar Energy Inc CORPORATE		11/13/2019	Various		1,533,516	1,380,000	1,476,892	1,465,307	0	(2,053)	0	(2,053)	0	1,463,254	0	70,261	70,261	66,869	03/01/2042
95709T-AK-6	Westar Energy Inc CORPORATE		09/18/2019	Market Axess		176,043	150,000	174,284	172,499	0	(419)	0	(419)	0	172,080	0	3,963	3,963	7,304	09/01/2043
95709T-AM-2	Westar Energy Inc CORPORATE		06/19/2019	PGIM, Inc.		264,520	244,000	280,175	278,389	0	(378)	0	(378)	0	278,011	0	(13,491)	(13,491)	5,732	12/01/2045
95906#-AR-2	Western Oilfields Supply Co. Senior Note		09/02/2019	Redemption 100.0000		1,277,143	1,277,143	1,277,143	1,277,143	0	0	0	0	0	1,277,143	0	0	0	39,560	09/02/2025
96221Q-AB-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		04/01/2019	Paydown		42,842	42,842	44,389	42,862	0	(20)	0	(20)	0	42,842	0	0	0	432	12/15/2046
96221T-AB-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2019	Paydown		387,397	387,397	398,080	387,416	0	(19)	0	(19)	0	387,397	0	0	0	2,031	03/15/2047
96329*-LA-8	Wheels Senior Secured Note		05/28/2019	Maturity		17,680,000	17,680,000	17,680,000	17,680,000	0	0	0	0	0	17,680,000	0	0	0	166,192	05/28/2019
96354#-AA-4	White Castle System, Inc. Senior Secured		11/10/2019	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	89,550	07/10/2023
96354#-AB-2	White Castle System, Inc. Senior Secured		12/15/2019	Redemption 100.0000		286,400	286,400	286,400	286,400	0	0	0	0	0	286,400	0	0	0	14,177	12/15/2027
96466W-AA-2	Whitecap Alabama Growth Fd II Senior Str		09/30/2019	Various		0	253,254	253,254	253,254	0	0	0	0	0	253,254	0	(253,254)	(253,254)	0	09/30/2019
96811X-AA-2	Wildflower Energy, LP Senior Note		12/30/2019	Various		1,615,076	1,615,076	1,626,075	1,618,228	0	(3,152)	0	(3,152)	0	1,615,076	0	0	0	61,938	09/30/2021
96928#-AB-9	William Blair Pass Through CTL Credit Te		12/15/2019	Various		121,430	121,430	121,430	121,430	0	0	0	0	0	121,430	0	0	0	4,031	10/15/2030
96928#-AG-8	William Blair Pass Through CTL Walgreens		12/15/2019	Redemption 100.0000		85,811	85,811	85,811	85,811	0	0	0	0	0	85,811	0	0	0	2,701	07/15/2031
96928#-AG-8	William Blair Pass Through CTL Walgreens		12/15/2019	Redemption 100.0000		235,221	235,221	235,221	235,221	0	0	0	0	0	235,221	0	0	0	7,372	08/15/2031
96928#-AJ-2	William Blair Pass Through CTL Walgreens		12/15/2019	Redemption 100.0000		186,903	186,903	186,903	186,903	0	0	0	0	0	186,903	0	0	0	6,285	03/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens		12/15/2019	Redemption 100.0000		40,221	40,221	40,221	40,221	0	0	0	0	0	40,221	0	0	0	1,352	12/15/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96928*-AD-9	William Blair CTL P-Thrgh Tr Credit-Tenn		12/15/2019	Redemption 100.0000		56,675	56,675	62,197	60,654	0	(3,979)	0	(3,979)	0	56,675	0	0	0	2,037	12/15/2025
96928*-BA-4	William Blair CTL P-Thrgh Tr Credit Tena		07/19/2019	Various		8,903,267	7,521,734	7,601,583	7,557,946	0	(2,011)	0	(2,011)	0	7,555,935	0	(34,201)	(34,201)	1,637,736	04/15/2028
96928*-BA-4	William Blair CTL P-Thrgh Tr Credit Tena		12/15/2019	Various		1,688,296	1,688,296	1,706,377	1,696,496	0	(8,200)	0	(8,200)	0	1,688,296	0	0	0	49,700	04/15/2028
96928*-BV-8	HC SL Vintage I, LLC Credit-Tenant Lease		12/15/2019	Various		1,382,203	1,382,203	1,382,203	1,382,203	0	0	0	0	0	1,382,203	0	0	0	56,410	07/15/2036
96928*-BV-8	William Blair CTL P-Thrgh Tr Credit-Tena		12/15/2019	Various		364,095	364,095	364,095	364,095	0	0	0	0	0	364,095	0	0	0	15,162	07/15/2036
96928*-FV-4	William Blair CTL P-Thrgh Tr Credit-Tena		12/15/2019	Redemption 100.0000		103,110	103,110	103,110	103,110	0	0	0	0	0	103,110	0	0	0	2,299	09/15/2044
969457-AW-0	WILLIAMS COS INC CORPORATE		07/15/2019	Various		3,500,000	3,500,000	3,633,750	3,508,349	0	(8,349)	0	(8,349)	0	3,500,000	0	0	0	266,875	07/15/2019
97181#-KV-4	Wilmington Tr Company Debt in Leverage L		01/02/2019	Various		334,260	334,260	339,975	337,136	0	(2,877)	0	(2,877)	0	334,260	0	0	0	8,958	11/30/2028
97181#-KW-2	Wilmington Tr Company Debt in Leverage L		01/02/2019	Various		7,861	7,861	7,937	7,894	0	0	0	0	0	7,894	0	(33)	(33)	193	07/02/2028
97181#-KW-2	Wilmington Tr Company Debt in Leverage L		01/02/2019	Various		149,484	149,484	150,930	150,115	0	(631)	0	(631)	0	149,484	0	0	0	3,677	07/02/2028
97181#-KX-0	Wilmington Tr Company Debt in Leverage L		01/02/2019	Various		21,679	21,679	21,863	21,758	0	0	0	0	0	21,758	0	(79)	(79)	534	01/02/2026
97181#-KX-0	Wilmington Tr Company Debt in Leverage L		01/02/2019	Various		232,606	232,606	234,577	233,457	0	(850)	0	(850)	0	232,606	0	0	0	5,727	01/02/2026
97181#-KY-8	Wilmington Tr Company Debt in Leverage L		01/02/2019	Various		204,243	204,243	207,711	206,048	0	(1,805)	0	(1,805)	0	204,243	0	0	0	5,474	12/29/2028
97181#-KZ-5	Wilmington Tr Company Debt in Leverage L		01/02/2019	Various		160,095	160,095	162,896	161,475	0	(1,380)	0	(1,380)	0	160,095	0	0	0	4,291	07/02/2028
97181#-LA-9	Wilmington Tr Company Debt in Leverage L		07/02/2019	Various		42,204	37,954	38,640	38,279	0	16	0	16	0	38,295	0	(341)	(341)	6,292	07/02/2028
97181#-LA-9	Wilmington Tr Company Debt in Leverage L		01/02/2019	Various		103,500	103,500	105,372	104,387	0	(888)	0	(888)	0	103,500	0	0	0	2,784	07/02/2028
97181#-LD-3	Wilmington Tr Company Debt in Leverage L		07/02/2019	Various		15,011	15,011	15,161	15,075	0	2	0	2	0	15,076	0	(65)	(65)	554	07/02/2028
97181#-LD-3	Wilmington Tr Company Debt in Leverage L		01/02/2019	Various		195,572	195,572	197,524	196,396	0	(824)	0	(824)	0	195,572	0	0	0	4,813	07/02/2028
97181#-LE-1	Wilmington Tr Company Debt in Leverage L		01/02/2019	Various		160,703	160,703	162,027	161,270	0	(567)	0	(567)	0	160,703	0	0	0	3,946	01/02/2026
97181#-LK-7	Wilmington Tr Company Debt in Leverage L		07/02/2019	Various		372,298	372,298	375,206	373,277	0	(979)	0	(979)	0	372,298	0	0	0	14,966	07/02/2028
97181#-LL-5	Wilmington Tr Company Debt in Leverage L		01/02/2019	Various		290,573	290,573	292,967	291,635	0	(1,063)	0	(1,063)	0	290,573	0	0	0	7,151	01/02/2026
97181#-MH-3	Wilmington Tr Company Leverage Lease Tr		01/02/2019	Redemption 100.0000		1,248,023	1,248,023	1,248,023	1,248,023	0	0	0	0	0	1,248,023	0	0	0	36,051	01/02/2023
97181#-MJ-9	Wilmington Tr Company Leverage Lease Tr		01/02/2019	Redemption 100.0000		301,223	301,223	301,223	301,223	0	0	0	0	0	301,223	0	0	0	8,722	01/02/2023
97313*-AB-4	WinCo Hldgs Inc/ WinCo Foods 2010-B Seni		10/15/2019	Redemption 100.0000		10,666,667	10,666,667	10,666,667	10,666,667	0	0	0	0	0	10,666,667	0	0	0	250,000	10/15/2020
97424*-AA-2	Winmark Corporation Senior Secured Note		11/14/2019	Redemption 100.0000		636,000	636,000	636,000	636,000	0	0	0	0	0	636,000	0	0	0	21,863	05/14/2025
97651#-AE-4	Winwholesale, Inc Senior Note		08/11/2019	Redemption 100.0000		1,335,714	1,335,714	1,335,714	1,335,714	0	0	0	0	0	1,335,714	0	0	0	45,181	02/11/2024
976656-CE-6	WISCONSIN ELEC POWER CORPORATE		03/14/2019	Key Capital Markets		3,675,200	4,000,000	4,026,960	4,024,501	0	(254)	0	(254)	0	4,024,247	0	(349,047)	(349,047)	37,717	12/15/2042
976826-BJ-5	WISCONSIN PWR & LT CO CORPORATE		12/12/2019	Key Capital Markets		2,008,360	2,000,000	1,989,020	1,993,496	0	1,556	0	1,556	0	1,995,052	0	13,308	13,308	48,875	11/15/2022
976826-BK-2	WISCONSIN PWR & LT CO CORPORATE		03/14/2019	WELLS FARGO SEC LLC		310,894	322,000	345,346	343,551	0	(104)	0	(104)	0	343,447	0	(32,553)	(32,553)	5,611	10/15/2044
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE		03/14/2019	Deutsche Bank Securities Inc		687,135	630,000	754,822	745,211	0	(592)	0	(592)	0	744,619	0	(57,484)	(57,484)	11,393	11/01/2044
97805*-AH-6	Wolverine Pipe Line Company Senior Note		12/10/2019	Redemption 100.0000		49,286	49,286	49,286	49,286	0	0	0	0	0	49,286	0	0	0	4,012	12/10/2019
97805*-AJ-2	Wolverine Pipe Line Company Senior Note		12/10/2019	Various		190,929	190,929	190,929	190,929	0	0	0	0	0	190,929	0	0	0	15,923	12/10/2019
97806*-AA-0	Wolverine Power Cooperative Series A Sen		12/01/2019	Redemption 100.0000		333,333	333,333	333,333	333,333	0	0	0	0	0	333,333	0	0	0	13,090	08/01/2039
97806*-AB-8	Wolverine Power Cooperative Series B Sen		12/01/2019	Various		543,333	543,333	595,783	589,469	0	(46,137)	0	(46,137)	0	543,333	0	0	0	17,011	12/01/2039
98161Y-AB-0	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		12/15/2019	Paydown		17,208,976	17,208,976	17,203,597	17,205,256	0	3,720	0	3,720	0	17,208,976	0	0	0	257,117	11/16/2020
982526-AV-7	WRIGLEY JUNIOR CO WM CORPORATE		10/21/2019	Various		515,000	515,000	513,872	514,824	0	176	0	176	0	515,000	0	0	0	14,935	10/21/2019
98330#-AA-9	Wyoming Machinery Company Senior Note		12/21/2019	Various		2,124,000	2,124,000	2,124,000	2,124,000	0	0	0	0	0	2,124,000	0	0	0	119,829	12/21/2019
98984*-AA-2	SFG - Schaumburg I Credit Tenant Lease		12/15/2019	Various		252,583	252,583	253,846	253,606	0	(1,023)	0	(1,023)	0	252,583	0	0	0	7,018	11/15/2037
B8A0Z0-CZ-2	YOCHEVET LEASING LLC ABS FLOATER		07/23/2019	Paydown		7,187,390	7,187,390	6,966,351	7,169,680	0	17,710	0	17,710	0	7,187,390	0	0	0	95,590	07/23/2019
B8A0Z0-DD-0	YOCHEVET LEASING LLC ABS FLOATER		07/23/2019	Paydown		7,286,490	7,286,490	7,061,907	7,268,536	0	17,953	0	17,953	0	7,286,490	0	0	0	96,924	07/23/2019
B8A0Z0-DL-2	ALZETTE LEASING LLC ABS FLOATER		08/06/2019	Paydown		7,631,914	7,631,914	7,396,502	7,597,081	0	34,833	0	34,833	0	7,631,914	0	0	0	49,615	08/06/2019
D08238-AA-7	ALSCO Berufskleidungs Ser GMBH Senior Un		10/28/2019	Redemption 100.0000		5,708,326	5,708,326	5,415,758	5,824,105	0	0	0	0	(408,347)	5,708,326	292,568	0	292,568	52,695	04/28/2025
G9500*-AA-7	Waypoint Asset Funding 8 LLC Senior Secu		08/20/2019	Various		1,228,778	3,136,047	1,132,583	1,131,943	640	0	0	640	0	1,132,583	0	96,195	96,195	0	10/17/2022
G9500*-AA-7	Waypoint Asset Funding 8 LLC Senior Secu		08/20/2019	Various		1,907,269	0	1,907,269	1,907,269	0	0	0	0	0	1,907,269	0	0	0	0	10/17/2022
00889Y-AA-9	AIMCO REALTY INVESTORS LP CORP FOREIGN	A	12/16/2019	Various		83,325	83,416	82,781	80,539	0	0	0	0	2,243	83,416	635	(91)	544	1,852	06/26/2024
013047-AB-1	ALBERTA POWERLINE LP DISCOUNT NOTE	A	12/02/2019	Redemption 100.0000		206	206	220	201	0	0	0	0	19	206	(14)	0	(14)	8	12/01/2053

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
06368A-AA-8	Bank of Montreal CORP FOREIGN	A	07/25/2019	Various		100,271	97,896	97,801	95,168	0	1	0	1	2,635	97,882	78	2,390	2,468	1,420	12/09/2026
06368A-AD-2	Bank of Montreal CORP FOREIGN	A	03/26/2019	Various		98,820	97,738	106,991	95,170	0	2	0	2	11,821	97,728	(9,265)	1,093	(8,172)	1,390	09/11/2024
06368B-TX-6	BANK OF MONTREAL CORP FOREIGN	A	09/04/2019	Various		43,369	39,891	41,524	38,780	0	3	0	3	2,745	39,868	(1,660)	3,502	1,842	1,283	03/01/2028
06369Z-CD-4	BANK OF MONTREAL Corp Foreign	A	09/20/2019	Nesbitt Burns		83,149	82,903	81,833	80,539	0	0	0	0	1,294	82,903	1,070	246	1,316	1,729	06/01/2027
064151-4V-2	BANK OF NOVA SCOTIA DISCOUNT NOTE	A	02/01/2019	Various		107,718	106,781	111,018	102,472	0	1	0	1	8,543	106,748	(4,267)	970	(3,297)	981	04/17/2023
064151-AR-4	BANK OF NOVA SCOTIA Corp Foreign	A	09/09/2019	DESJARDINS		133,506	132,994	139,786	129,934	0	(426)	0	(426)	11,856	134,461	(6,902)	(955)	(7,857)	3,265	03/30/2027
064151-F2-4	BANK OF NOVA SCOTIA BANK OF NOVA SCOTIA	A	01/11/2019	Nesbitt Burns		111,051	113,161	117,479	109,811	0	0	0	0	7,668	113,146	(4,334)	(2,095)	(6,429)	519	11/08/2022
064151-GC-1	BANK OF NOVA SCOTIA Corp Foreign	A	05/28/2019	National Bank Of Canada		45,246	44,532	44,867	43,930	0	0	0	0	936	44,532	(335)	714	379	715	12/08/2025
064151-QE-6	BANK OF NOVA SCOTIA DISCOUNT NOTE	A	12/16/2019	Various		171,277	167,322	165,504	160,403	0	64	0	64	5,258	166,686	961	4,591	5,552	3,818	12/02/2026
064151-S9-5	BANK OF NOVA SCOTIA DISCOUNT NOTE	A	12/16/2019	Various		120,591	114,272	122,223	109,786	0	2	0	2	12,434	114,232	(7,990)	6,360	(1,630)	3,839	02/02/2028
064151-WY-5	BANK OF NOVA SCOTIA CORP FOREIGN	A	05/28/2019	Various		193,396	193,972	197,174	190,355	0	(2)	0	(2)	6,821	193,961	(3,214)	(565)	(3,779)	1,507	06/28/2024
06417G-V8-8	BANK OF NOVA SCOTIA (HOUSTON B CERTIFICA	A	06/20/2019	Maturity		150,000,000	150,000,000	150,000,000	150,000,000	0	0	0	0	0	150,000,000	0	0	0	2,114,930	06/20/2019
06417G-W5-3	BANK OF NOVA SCOTIA (HOUSTON B CERTIFICA	A	12/30/2019	Maturity		25,000,000	25,000,000	24,975,000	25,001,690	0	(1,690)	0	(1,690)	0	25,000,000	0	0	0	676,349	12/30/2019
07329V-AP-5	BCIMC REALTY 2.840% 06/03/25	A	09/04/2019	Various		73,778	70,574	75,266	68,799	0	2	0	2	6,479	70,550	(4,730)	3,228	(1,502)	1,434	06/03/2025
07813Z-BS-2	BELL CANADA LTD DISCOUNT NOTE	A	07/25/2019	Various		164,152	160,102	156,438	153,405	0	51	0	51	3,304	159,789	3,028	4,364	7,392	3,884	10/03/2022
07813Z-BZ-6	BELL CANADA LTD DISCOUNT NOTE	A	09/11/2019	Nesbitt Burns		19,658	18,983	19,249	18,279	0	3	0	3	972	18,960	(294)	697	403	632	03/12/2025
09251U-A*-1	BlackPearl Resources, Inc. Senior Secure	A	06/04/2019	Call 100.0000		10,977,433	10,332,630	10,483,685	10,159,764	0	0	0	0	323,921	10,332,630	(151,055)	0	(151,055)	997,196	06/30/2020
09784Y-C*-7	Bonavista Energy Corporation Senior Note	A	12/02/2019	Baxter PRT PRV		1,900,000	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	0	0	79,621	04/25/2025
105486-AA-2	Brantgate General Partner 1 Debt in a Pr	A	12/31/2019	Redemption 100.0000		4,794,559	4,794,559	4,914,764	4,619,691	0	0	0	0	295,073	4,794,559	(120,205)	0	(120,205)	108,433	06/30/2035
13596Z-3Y-9	CANADIAN IMPERIAL BANK OF COMM DISCOUNT	A	05/28/2019	Scotia Capital Inc		70,532	66,798	69,870	65,895	0	0	0	0	3,975	66,798	(3,073)	3,735	662	1,158	05/26/2025
13596Z-4B-8	CANADIAN IMPERIAL BANK OF COMM DISCOUNT	A	03/06/2019	Various		130,367	128,646	129,792	124,448	0	(1)	0	(1)	5,346	128,623	(1,169)	1,743	574	2,298	07/11/2023
136069-LY-5	CANADIAN IMPERIAL BANK CORP FRGN FLOATER	A	06/12/2019	Various		151,595	148,910	137,732	146,434	0	0	0	0	(8,703)	148,910	11,178	2,686	13,864	4,283	01/26/2026
13606B-XZ-4	CANADIAN IMPERIAL BANK OF COMM CERTIFICA	A	12/27/2019	Maturity		150,000,000	150,000,000	149,796,000	149,987,659	0	12,341	0	12,341	0	150,000,000	0	0	0	4,074,802	12/27/2019
136375-BG-6	CANADIAN NATL RAILWAY NT BONDS	A	03/12/2019	Pierpont Securities		213,267	160,000	227,307	215,731	0	(681)	0	(681)	0	215,051	0	(1,783)	(1,783)	4,884	10/15/2031
136375-BZ-4	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	09/18/2019	MILLENIUM ADVISORS, LLC		145,310	125,000	143,297	141,813	0	(313)	0	(313)	0	141,500	0	3,810	3,810	4,891	11/07/2043
13668Z-AX-6	CANADIAN TIRE CORPORATION LTD CORP Forei	A	09/09/2019	National Bank Of Canada		31,259	30,399	30,759	29,287	0	0	0	0	1,472	30,399	(360)	860	500	1,143	07/06/2023
14006Z-AF-4	CAPITAL DESJARDINS I Corp Foreign	A	09/09/2019	Scotia Capital Inc		80,317	75,997	98,367	73,217	0	0	0	0	25,150	75,997	(22,371)	4,320	(18,051)	2,812	12/15/2026
156327-AA-6	CENTRE STREET TRUST CORP FOREIGN	A	07/31/2019	National Bank Of Canada		107,307	106,614	135,962	102,504	0	0	0	0	33,458	106,614	(29,348)	693	(28,655)	2,460	06/14/2021
18914L-AA-8	CLOVER LP DISCOUNT NOTE	A	09/30/2019	Redemption 100.0000		315	315	322	307	0	0	0	0	15	315	(7)	0	(7)	9	03/31/2034
18914L-AB-6	CLOVER LP DISCOUNT NOTE	A	12/31/2019	Redemption 100.0000		476	476	478	455	0	0	0	0	23	476	(2)	0	(2)	14	06/30/2034
20825U-AC-8	CONOCO FUNDING CO COMPANY GUARNT	A	03/12/2019	MILLENIUM ADVISORS, LLC		681,722	510,000	713,772	678,825	0	(2,056)	0	(2,056)	0	676,769	0	4,953	4,953	15,304	10/15/2031
21053Z-AW-4	CONSUMERS GAS CO LTD CORP FOREIGN	A	07/31/2019	Various		182,957	144,599	139,255	131,020	0	334	0	334	13,153	136,503	(8,004)	46,454	38,450	5,285	05/19/2028
23384N-BE-6	DAIMLER CANADA FINANCE DISCOUNT NOTE	A	11/25/2019	Nesbitt Burns		52,619	52,580	54,790	51,246	0	1	0	1	3,542	52,576	(2,214)	44	(2,170)	1,366	11/22/2022
23384N-BF-3	DAIMLER CANADA FINANCE DISCOUNT NOTE	A	11/25/2019	Scotia Capital Inc		76,232	75,115	77,101	73,204	0	3	0	3	3,895	75,104	(1,998)	1,128	(870)	2,358	05/16/2022
29251Z-BK-2	ENBRIDGE INC CORP FOREIGN	A	12/17/2019	Various		64,171	62,159	59,814	57,344	0	232	0	232	2,540	59,599	(517)	4,572	4,055	1,679	06/08/2027
34527A-BN-9	FORD CR CANADA CO GTD DISCOUNT NOTE	A	07/31/2019	Scotia Capital Inc		114,757	114,229	113,757	109,826	0	0	0	0	3,931	114,229	472	528	1,000	2,915	09/16/2020
380956-AE-2	GOLDCORP INC. CORP FOREIGN	A	04/22/2019	Taxable Exchange		10,599,177	9,688,000	10,618,829	10,605,424	0	(6,247)	0	(6,247)	0	10,599,177	0	0	0	195,065	06/09/2044
386435-AA-9	GRAND RENEWABLE SOLAR LP DISCOUNT NOTE	A	07/31/2019	Redemption 100.0000		1,410	1,410	1,416	1,356	0	0	0	0	60	1,410	(6)	0	(6)	43	01/31/2035
39071#-AA-6	Great Lakes Pwr Tranmission LP CDN SER 1	A	12/16/2019	Various		395,943	395,943	386,536	384,329	0	0	0	0	2,207	395,943	9,407	0	9,407	19,650	06/16/2023
390730-AJ-8	Great Lakes Power Limited Senior Secured	A	12/16/2019	Redemption 100.0000		941,276	941,276	1,121,434	918,462	0	0	0	0	202,971	941,276	(180,158)	0	(180,158)	21,083	06/16/2023
40427H-TD-5	HSBC BANK CANADA CORP Foreign	A	06/26/2019	Hong Kong Banking Inc		130,686	127,708	131,998	124,469	0	0	0	0	7,529	127,708	(4,290)	2,979	(1,311)	2,031	09/15/2023
438121-AN-5	HONDA CANADA FINANCE DISCOUNT NOTE	A	12/11/2019	Various		83,708	82,980	87,705	80,539	0	0	0	0	7,166	82,980	(4,725)	727	(3,998)	2,404	03/01/2023
448055-AB-9	HUSKY ENERGY INC CORP FOREIGN	A	06/15/2019	Various		21,180,000	21,180,000	21,232,590	21,183,346	0	(3,346)	0	(3,346)	0	21,180,000	0	0	0	651,285	06/15/2019
45779B-AA-7	Institutional Mortgage Sec.CDN CORP FORE	A	12/01/2019	Paydown		1,004	1,004	1,342	976	0	1	0	1	365	1,004	(338)	0	(338)	20	04/12/2020
496676-AA-5	KINGSTON SOLAR LP 3.571% 07/31/35	A	07/31/2019	Redemption 100.0000		3,153	3,153	3,128	3,031	0	0	0	0	97	3,153	24	0	24	87	07/31/2035
564835-AL-0	MANUFACTURERS LIFE INS CO CORP FOREIGN	A	06/25/2019	Wood Gundy Inc		125,495	121,414	120,098	117,147	0	0	0	0	2,950	121,414	1,317	4,081	5,398	2,342	11/22/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
663307-AE-6	NORTHWEST REDWATER DISCOUNT NOTE	A	10/02/2019	National Bank Of Canada		7,861	7,522	7,359	7,154	0	16	0	16	259	7,366	(64)	495	431	229	04/24/2026
663307-AL-0	NORTHWEST REDWATER DISCOUNT NOTE	A	10/02/2019	National Bank Of Canada		30,633	30,087	29,322	29,220	0	5	0	5	112	30,023	686	610	1,296	712	06/01/2027
66651T-AA-7	NORTHLAND POWER SOLAR CORP FOREIGN	A	12/31/2019	Redemption 100.0000		1,534	1,534	1,773	1,463	0	0	0	0	310	1,534	(239)	0	(239)	49	06/30/2032
66980C-AA-6	Nouvelle Autoroute 30 Fin Inc. Senior Se	A	12/31/2019	Redemption 100.0000		24,258	24,258	24,323	23,228	0	0	0	0	1,095	24,258	(65)	0	(65)	638	06/30/2042
66980C-AC-2	Nouvelle Autoroute 30 Fin Inc. Corp Fore	A	09/30/2019	Redemption 100.0000		114	114	117	111	0	0	0	0	6	114	(3)	0	(3)	1	03/31/2033
66980C-AD-0	Nouvelle Autoroute 30 Fin Inc. Cor Forei	A	12/31/2019	Redemption 100.0000		312	312	313	298	0	0	0	0	15	312	(1)	0	(1)	7	12/31/2032
68214W-AH-1	OMERS REALTY CORP CORP FOREIGN	A	04/11/2019	Various		256,941	247,957	320,419	241,617	0	0	0	0	78,803	247,957	(72,462)	8,984	(63,478)	2,665	06/05/2023
68214W-AM-0	OMERS REALTY CORP DISCOUNT NOTE	A	06/18/2019	Various		158,029	149,622	170,005	152,033	0	(438)	0	(438)	15,699	154,924	(12,371)	3,105	(9,266)	3,030	11/12/2024
68214W-AN-8	OMERS REALTY CORP DISCOUNT NOTE	A	04/11/2019	RBC Dominion Securities Inc		121,985	119,693	120,612	117,733	0	(33)	0	(33)	2,752	120,260	(192)	1,725	1,533	2,212	02/23/2024
68214W-AR-9	OMERS REALTY CORP Public Foreign	A	08/26/2019	Nesbitt Burns		216,388	203,168	209,623	199,532	0	(192)	0	(192)	9,922	204,877	(4,385)	11,511	7,126	4,913	06/05/2025
68214W-AS-7	OMERS REALTY CORP DISCOUNT NOTE	A	03/04/2019	RBC Dominion Securities Inc		54,828	52,543	54,344	51,252	0	0	0	0	3,092	52,543	(1,801)	2,286	485	475	06/05/2030
70632Z-AK-7	PEMBINA PIPELINE CORP Corp Foreign	A	12/11/2019	Nesbitt Burns		24,061	22,699	23,092	22,471	0	(46)	0	(46)	596	23,175	154	887	1,041	1,097	03/27/2028
707886-D#-1	Penn West Petroleum Ltd. Series L Senior	A	05/05/2019	Various		5,663,842	5,663,842	5,906,983	5,683,517	0	(19,675)	0	(19,675)	0	5,663,842	0	0	0	285,068	05/05/2019
707887-A#-2	Penn West Petroleum Ltd New Series Y Sr	A	12/02/2019	Baxter PRT PRV		983,890	983,890	983,890	983,890	0	0	0	0	0	983,890	0	0	0	54,764	12/02/2022
707887-A@-4	Penn West Petroleum Ltd New Series X Sr	A	12/02/2019	Baxter PRT PRV		245,973	245,973	245,973	245,973	0	0	0	0	0	245,973	0	0	0	13,445	12/02/2020
707887-C#-0	Penn West Petroleum Ltd New Senior Note	A	12/02/2019	Baxter PRT PRV		633,379	633,379	633,379	633,379	0	0	0	0	0	633,379	0	0	0	34,220	11/30/2021
717046-A*-7	Peyto Exploration & Dev Corp Senior Note	A	01/03/2019	Various		28,380,078	28,380,078	28,077,120	28,098,863	0	0	132,242	(132,242)	110,499	28,378,399	301,279	1,679	302,958	622,943	01/03/2019
75585R-MA-0	REAL ESTATE ASSET LIQUIDITY TR CORP	A	12/01/2019	Redemption 100.0000		9,993	9,993	11,055	9,691	0	4	0	4	1,361	9,993	(1,062)	0	(1,062)	177	05/12/2050
775109-AV-3	ROGERS COMMUN INC. CORP FOREIGN	A	06/27/2019	Various		132,164	125,626	159,600	120,613	0	33	0	33	39,369	125,449	(34,566)	6,715	(27,851)	2,825	06/06/2022
780086-JM-7	ROYAL BANK OF CANADA DISCOUNT NOTE	A	06/12/2019	Scotia Capital Inc		46,390	45,188	54,463	43,909	0	(327)	0	(327)	10,551	44,895	(9,238)	1,496	(7,742)	1,125	09/29/2026
780086-QL-1	ROYAL BANK OF CANADA CORP FOREGIN	A	10/28/2019	Various		164,403	159,365	162,407	153,756	0	0	0	0	8,651	159,365	(3,042)	5,038	1,996	5,404	09/26/2023
87971M-BA-0	TELUS CORP CORP FOR 2.350% 03/28/22	A	06/18/2019	National Bank Of Canada		74,999	74,613	79,715	73,121	0	15	0	15	6,704	74,529	(5,311)	471	(4,840)	1,303	03/28/2022
891145-5X-8	TORONTO-DOMINION BANK/THE DISCOUNT NOTE	A	05/08/2019	Various		105,402	104,525	105,366	102,504	0	0	0	0	2,862	104,525	(842)	877	35	1,788	09/30/2025
89114Q-AS-7	TORONTO-DOMINION BANK/THE CORP FOREIGN	A	07/02/2019	Maturity		10,000,000	10,000,000	10,119,500	10,019,792	0	(19,792)	0	(19,792)	0	10,000,000	0	0	0	212,500	07/02/2019
892329-BG-7	TOYOTA CREDIT CANADA INC DISCOUNT NOTE	A	06/18/2019	National Bank Of Canada		69,429	67,152	68,716	65,887	0	1	0	1	2,830	67,143	(1,574)	2,286	712	1,949	07/12/2023
893526-8Y-2	TRANS CANADA PIPELINES CORP FOREIGN	A	01/15/2019	Maturity		10,000,000	10,000,000	11,828,200	10,009,063	0	(9,063)	0	(9,063)	0	10,000,000	0	0	0	356,250	01/15/2019
89353Z-BY-3	TRANS CANADA PIPELINES DISCOUNT NOTE	A	05/28/2019	Nesbitt Burns		15,463	14,844	15,686	14,630	0	1	0	1	1,062	14,831	(861)	632	(229)	443	07/17/2025
89353Z-CA-4	TRANS CANADA PIPELINES DISCOUNT NOTE	A	10/01/2019	Various		79,353	75,510	77,185	73,124	0	9	0	9	4,063	75,423	(1,773)	3,930	2,157	2,665	03/15/2028
918423-AS-3	VW CREDIT CANADA INC DISCOUNT NOTE	A	11/25/2019	RBC Dominion Securities Inc		69,821	67,603	68,573	65,790	0	31	0	31	2,787	67,525	(1,082)	2,296	1,214	2,588	11/14/2022
92277L-AC-0	VENTAS CANADA FINANCE LTD CORP Foreign	A	11/25/2019	Nesbitt Burns		68,900	67,603	76,139	65,892	0	0	0	0	10,249	67,600	(8,542)	1,301	(7,241)	2,979	02/01/2022
C0445#-AJ-5	ARC Resources Ltd. Series D Senior Secur	A	03/05/2019	Redemption 100.0000		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	39,840	03/05/2019
C1025#-AA-0	Black Diamond Ltd. Partnership Senior Se	A	07/08/2019	Redemption 100.0000		197,951	197,951	203,067	193,219	0	(1,138)	1,327	(2,465)	11,116	197,951	(3,919)	0	(3,919)	6,367	07/08/2019
C1025#-AB-8	Black Diamond Ltd. Partnership Senior Se	A	11/01/2019	Call 100.0000		17,097,642	16,174,527	20,154,534	15,568,190	0	0	0	0	4,586,344	16,174,527	(3,980,007)	0	(3,980,007)	1,884,881	07/05/2022
C1465*-AK-9	CGI Group Inc Senior Note	A	09/12/2019	Various		5,657,857	5,657,857	5,657,857	5,657,857	0	0	0	0	0	5,657,857	0	0	0	211,604	09/12/2024
C4111#-AA-9	Graymont Western Canada Inc Senior Secur	A	10/14/2019	Various		1,583,973	1,583,973	1,583,973	1,583,973	0	0	0	0	0	1,583,973	0	0	0	101,849	10/14/2019
C4111#-AC-5	Graymont Western Canada Inc Senior Secur	A	10/14/2019	Various		2,877,721	2,877,721	2,878,573	2,786,489	0	(4,112)	140,694	(144,806)	232,778	2,877,721	3,260	0	3,260	205,474	10/14/2019
C4111#-AF-8	Graymont Western Canada Inc Senior Note	A	07/10/2019	Redemption 100.0000		2,236,923	2,236,923	2,236,923	2,236,923	0	0	0	0	0	2,236,923	0	0	0	115,257	01/10/2023
C4111#-AG-6	Graymont Western Canada Inc Senior Note	A	06/21/2019	Redemption 100.0000		328,429	328,429	328,429	328,429	0	0	0	0	0	328,429	0	0	0	7,718	06/21/2027
C4111@-AB-9	Great Lakes PWR LTD SR BD SER 2	A	12/16/2019	Various		871,076	871,076	850,380	845,523	0	0	0	0	4,856	871,076	20,696	0	20,696	43,230	06/16/2023
C4931*-AM-5	Keyera Partnership Senior Note	A	01/04/2019	Maturity		22,768,412	22,768,412	22,325,628	22,365,848	0	0	128,175	(128,175)	87,954	22,770,773	445,145	(2,361)	442,784	569,780	01/04/2019
C4951#-AA-2	KIT Finance, Inc Senior Secured Note	A	01/23/2019	Various		51,905	3,037,015	3	0	2	0	0	2	1	2	(1)	51,903	51,902	0	12/31/2012
C4951#-AB-0	KIT Finance, Inc Senior Note	A	01/23/2019	Call 1.6877		6,843	394,907	1	0	0	0	0	0	0	0	0	6,842	6,842	0	12/31/2012

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
C8894#-AM-7	Tolko Industries Ltd. Senior Secured Not	A	12/09/2019	Maturity		21,030,000	21,030,000	21,030,000	21,030,000	0	0	0	0	0	21,030,000	0	0	0	1,202,040	12/09/2019
H4777*-AA-3	SBM Deep Panuke S.A. Senior Secured Note	A	12/15/2019	Redemption 100.0000		6,365,500	6,365,500	6,365,500	6,365,500	0	0	0	0	0	6,365,500	0	0	0	168,161	12/15/2021
00164M-DU-4	ALM LOAN FUNDING CLO 2.891% 04/16/27	D	11/19/2019	Janney Montgomery Scott Inc.		6,201,033	6,205,253	6,205,253	6,205,253	0	0	0	0	0	6,205,253	0	(4,220)	(4,220)	233,303	04/16/2027
00164M-DU-4	ALM LOAN FUNDING CLO 2.891% 04/16/27	D	10/16/2019	Paydown		5,696,889	5,696,889	5,696,889	5,696,889	0	0	0	0	0	5,696,889	0	0	0	175,757	04/16/2027
00191Y-AL-8	ARES CLO FUNDS CLO 3.242% 12/05/25	D	06/04/2019	Call 100.0000		14,000,000	14,000,000	14,000,950	14,000,901	0	(148)	0	(148)	0	14,000,753	0	(753)	(753)	143,544	12/05/2025
00248P-AP-1	A VOCE CLO CLO 3.146% 07/15/26	D	06/12/2019	Call 100.0000		16,540,170	16,540,170	16,540,170	16,540,170	0	0	0	0	0	16,540,170	0	0	0	419,238	07/15/2026
00248P-AP-1	A VOCE CLO CLO 3.146% 07/15/26	D	04/15/2019	Paydown		2,743,298	2,743,298	2,743,298	2,743,298	0	0	0	0	0	2,743,298	0	0	0	38,761	07/15/2026
00439Y-AA-4	ACCUNIA EUROPEAN CLO ACCUN_1A- CLO	B	03/29/2019	Call 100.2463		120,440,839	120,144,950	118,746,701	122,097,937	0	16,637	0	16,637	(3,195,356)	119,946,508	1,027,290	198,442	1,225,732	885,358	07/15/2029
00507U-AH-4	ALLERGAN FUNDING SCS CORP FOREIGN	D	06/19/2019	PGIM, Inc.		92,110	94,000	99,256	98,896	0	(49)	0	(49)	0	98,847	0	(6,737)	(6,737)	2,343	06/15/2044
006278-AT-2	Adams Mill CLO Ltd CLO	D	12/23/2019	Deutsche Bank Securities Inc		10,791,245	10,785,745	10,785,745	10,785,745	0	0	0	0	0	10,785,745	0	5,501	5,501	463,780	07/15/2026
006278-AT-2	Adams Mill CLO Ltd CLO	D	10/15/2019	Paydown		5,633,401	5,633,401	5,633,401	5,633,401	0	0	0	0	0	5,633,401	0	0	0	110,108	07/15/2026
01609W-AC-6	ALIBABA GROUP HOLDING LTD CORP FOREIGN	D	11/28/2019	Maturity		2,213,000	2,213,000	2,256,685	2,224,612	0	(11,612)	0	(11,612)	0	2,213,000	0	0	0	55,325	11/28/2019
02364W-AV-7	AMERICA MOVIL SAB DE CV CORP FOREIGN	D	05/14/2019	Various		15,467,335	15,151,000	15,055,929	15,134,808	0	4,659	0	4,659	0	15,139,467	0	11,533	11,533	789,803	03/30/2020
02364W-AX-3	AMERICA MOVIL SAB DE CV CORP FOREIGN	D	05/14/2019	Call 100.9710		21,103,953	20,901,000	20,816,194	20,897,950	0	526	0	526	0	20,898,476	0	2,524	2,524	809,663	10/16/2019
03765Y-AL-8	APIDOS CLO 2.821% 01/15/27	D	11/19/2019	Morgan Stanley & Co, Inc		18,937,870	19,000,000	19,000,000	19,000,000	0	0	0	0	0	19,000,000	0	(62,130)	(62,130)	700,301	01/15/2027
042809-AJ-2	ARROWPOINT CLO LTD CLO	D	08/15/2019	Various		65,500,000	65,500,000	65,500,000	65,500,000	0	0	0	0	0	65,500,000	0	0	0	2,048,974	11/15/2028
04280W-AA-0	ARROWPOINT CLO LTD CLO	D	06/03/2019	Various		5,500,000	5,500,000	5,492,418	5,496,743	0	775	0	775	0	5,497,517	0	2,483	2,483	153,737	04/18/2027
04964H-AL-2	Atrium VIII CLO 3.284% 10/23/24	D	04/22/2019	Call 100.0000		52,583,758	52,583,758	52,583,758	52,583,758	0	0	0	0	0	52,583,758	0	0	0	514,301	10/23/2024
04964H-AL-2	Atrium VIII CLO 3.284% 10/23/24	D	01/23/2019	Paydown		1,416,242	1,416,242	1,416,242	1,416,242	0	0	0	0	0	1,416,242	0	0	0	13,852	10/23/2024
053633-AG-8	AVERY PT III CLO LTD CLO	D	10/18/2019	Paydown		1,305,216	1,305,216	1,304,563	1,304,578	0	638	0	638	0	1,305,216	0	0	0	36,328	01/18/2025
05363X-AN-7	Avery Point CLO Ltd CLO	D	11/19/2019	Various		30,356,918	30,366,636	30,366,636	30,366,636	0	0	0	0	0	30,366,636	0	(9,717)	(9,717)	1,167,750	07/17/2026
05363X-AN-7	Avery Point CLO Ltd CLO	D	10/17/2019	Paydown		15,362,754	15,362,754	15,362,754	15,362,754	0	0	0	0	0	15,362,754	0	0	0	405,138	07/17/2026
055450-AH-3	BHP FIN USA LTD CORP FOREIGN	D	11/19/2019	Key Capital Markets		3,105,638	2,545,000	2,948,790	2,947,447	0	(44,157)	0	(44,157)	0	2,903,289	0	202,349	202,349	199,698	03/01/2026
055451-AH-1	BHP BILLITON FIN USA LTD CORP FOREIGN	D	04/01/2019	Various		39,450,000	39,450,000	43,124,290	39,560,974	0	(110,974)	0	(110,974)	0	39,450,000	0	0	0	1,282,125	04/01/2019
055451-AL-2	BHP BILLITON FIN USA LTD CORP FOREIGN	D	09/12/2019	Commonwealth Bk of Australia		307,745	301,000	298,839	299,892	0	258	0	258	0	300,150	0	7,596	7,596	8,016	11/21/2021
05578D-AG-7	BPCE SA CORP FOREIGN 4.000% 04/15/24	D	09/12/2019	Morgan Stanley & Co, Inc		322,509	300,000	310,114	306,735	0	(827)	0	(827)	0	305,908	0	16,601	16,601	11,033	04/15/2024
05633W-AB-9	BAC San Jose DPR Funding Senior Secured	D	11/15/2019	Various		8,800,000	8,800,000	8,806,000	8,802,877	0	(2,877)	0	(2,877)	0	8,800,000	0	0	0	247,500	11/15/2021
05875F-AA-5	BALLYROCK LTD CLO 3.576% 10/15/28	D	03/22/2019	Call 100.0000		26,500,000	26,500,000	26,500,000	26,500,000	0	0	0	0	0	26,500,000	0	0	0	272,671	10/15/2028
05970H-AB-3	General DPR Funding, Ltd. Senior Secured	D	11/15/2019	Various		3,906,500	3,906,500	3,906,500	3,906,500	0	0	0	0	0	3,906,500	0	0	0	126,961	08/15/2024
06760P-AC-5	BABSON CLO 2.916% 07/20/29	D	11/18/2019	Goldman Sachs & Co		9,930,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(70,000)	(70,000)	375,557	07/20/2029
07131X-AV-6	BATTALION CLO LTD CLO 3.042% 07/17/28	D	12/23/2019	Various		6,744,750	6,750,000	6,737,625	6,739,930	0	(2,264)	0	(2,264)	0	6,737,666	0	7,084	7,084	271,150	07/17/2028
07132J-AA-2	BATTALION CLO LTD CLO 3.486% 01/24/29	D	04/25/2019	Call 100.0000		7,750,000	7,750,000	7,733,725	7,770,413	0	88	0	88	0	7,770,501	0	(20,501)	(20,501)	181,629	01/24/2029
08180R-AL-9	BENEFIT STREET PARTNERS CLO LT CLO	D	10/18/2019	Paydown		1,962,738	1,962,738	1,962,738	1,962,738	0	0	0	0	0	1,962,738	0	0	0	65,865	07/18/2027
08861J-AB-5	BHARTI AIRTEL INTERNATIONAL NE CORP FORE	D	11/21/2019	Mizuho Securities USA, Inc.		1,884,654	1,800,000	1,847,376	1,828,302	0	(4,147)	0	(4,147)	0	1,824,155	0	60,499	60,499	97,638	05/20/2024
09627X-AU-5	BLUEMOUNTAIN CLO LTD BLUEM_15- CLO	D	10/15/2019	Paydown		10,713,300	10,713,300	10,713,758	10,713,766	0	(466)	0	(466)	0	10,713,300	0	0	0	390,433	04/13/2027
10302V-BA-2	BOWPK_14-1A CLO 3.090% 11/23/25	D	11/25/2019	Paydown		9,494,487	9,494,487	9,488,791	9,488,820	0	5,667	0	5,667	0	9,494,487	0	0	0	260,002	11/23/2025
10552T-AE-7	BRF BRASIL FOODS SA CORP FOREIGN	D	09/25/2019	Various		1,788,771	1,780,000	1,752,807	1,766,616	0	1,899	0	1,899	0	1,768,515	0	20,256	20,256	55,416	05/22/2023
10552T-AF-4	BRF BRASIL FOODS SA CORP FOREIGN	D	09/26/2019	Tender (Corp Action)		4,680,000	4,500,000	4,438,249	4,462,786	0	4,438	0	4,438	0	4,467,224	0	77,776	77,776	315,500	05/22/2024
114521-AL-1	BROOKSIDE MILL CLO LTD CLO	D	12/23/2019	Merrill Lynch,Pierce,Fenner &		9,977,500	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(22,500)	(22,500)	394,210	01/17/2028
12481X-AC-4	CONSTANTINOU BROS PROPERTIES P CLO	D	11/19/2019	Morgan Stanley & Co, Inc		24,970,750	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	(29,250)	(29,250)	1,237,049	07/15/2031
12545R-AA-5	CIC Central Amer Card Rec Ltd. Senior Se	D	11/05/2019	Various		2,605,778	2,567,525	2,567,525	2,567,525	0	0	0	0	0	2,567,525	0	0	0	144,813	11/05/2020
12545R-AA-5	CIC Central Amer Card Rec Ltd. Senior Se	D	11/05/2019	Various		2,455,165	2,455,165	2,455,165	2,455,165	0	0	0	0	0	2,455,165	0	0	0	79,055	11/05/2020
125464-AA-5	CIC Receivables Master Trust Senior Secu	D	11/05/2019	Various		15,246,267	14,808,690	14,808,690	14,808,690	0	0	0	0	0	14,808,690	0	0	0	1,217,008	10/07/2021
125464-AA-5	CIC Receivables Master Trust Senior Secu	D	10/07/2019	Various		6,881,705	6,881,705	6,881,705	6,881,705	0	0	0	0	0	6,881,705	0	0	0	212,637	10/07/2021
12551J-AC-0	CIFC_CLO CLO 3.186% 10/24/30	D	06/18/2019	Barclays Capital Inc		3,000,060	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	60	60	77,071	10/24/2030
14315L-AA-2	CARLYLE CLO 2.986% 07/27/31	D	06/18/2019	Morgan Stanley & Co, Inc		2,480,500	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(19,500)	(19,500)	59,717	07/27/2031
14889E-AL-0	CATAMARAN CLO CLO 2.786% 01/27/28	D	12/23/2019	Raymond James & Associates Inc		9,983,100	10,000,000	9,986,000	9,988,454	0	3,976	0	3,976	0	9,992,431	0	(9,331)	(9,331)	387,210	01/27/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
14889H-AJ-8	CATAMARAN CLO LTD CLO 3.403% 10/18/26	D	10/18/2019	Paydown		15,135,665	15,135,665	15,135,665	15,135,665	0	0	0	0	0	15,135,665	0	0	0	410,160	10/18/2026
15103J-AA-0	CELEO REDES OPERACION CHILE SA CORP SINK	D	12/22/2019	Various		23,698	23,698	23,868	23,863	0	(165)	0	(165)	0	23,698	0	0	0	915	06/22/2047
20271R-AF-7	COMMONWEALTH BANK OF AUSTRALIA CORP FORE	D	03/13/2019	Maturity		20,000,000	20,000,000	19,999,000	19,999,353	0	647	0	647	0	20,000,000	0	0	0	225,000	03/13/2019
2027A0-DJ-5	COMMONWEALTH BANK OF AUSTRALIA CORP FORE	D	10/15/2019	Various		36,375,000	36,375,000	36,174,210	36,352,481	0	22,519	0	22,519	0	36,375,000	0	0	0	1,818,750	10/15/2019
21688A-AA-0	RABOBANK NEDERLAND NY CORP FOREIGN	D	01/14/2019	Maturity		400,000	400,000	402,777	400,030	0	(30)	0	(30)	0	400,000	0	0	0	4,500	01/14/2019
22303Q-AL-4	COVIDIEN INTERNATIONAL F CORP FOREIGN	D	04/05/2019	Call 101.9270		19,366,130	19,000,000	18,977,200	18,995,667	0	46	0	46	0	18,995,713	0	4,287	4,287	612,180	06/15/2020
22546Q-AN-7	CREDIT SUISSE NEW YORK NY CORP FOREIGN	D	05/28/2019	Maturity		15,180,000	15,180,000	15,148,729	15,177,001	0	2,999	0	2,999	0	15,180,000	0	0	0	174,570	05/28/2019
22549L-LS-2	CREDIT SUISSE AG (NEW YORK BRA CERTIFICA	D	09/20/2019	Credit Suisse First Boston Cor		125,015,000	125,000,000	125,000,000	125,000,000	0	0	0	0	0	125,000,000	0	15,000	15,000	3,344,049	10/01/2019
22549L-QG-3	CREDIT SUISSE AG (NEW YORK BRA CERTIFICA	D	04/09/2019	Maturity		4,650,000	4,650,000	4,650,000	4,650,000	0	0	0	0	0	4,650,000	0	0	0	68,651	04/09/2019
25820N-AA-2	DORCHESTER PK CLO LTD CLO	D	11/19/2019	Morgan Stanley & Co, Inc		19,956,600	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	(43,400)	(43,400)	741,762	04/20/2028
26249G-AE-0	DRYDEN CDO CLO 3.431% 10/16/28	D	02/20/2019	Call 100.0000		285,250,000	285,250,000	285,250,000	285,250,000	0	0	0	0	0	285,250,000	0	0	0	4,789,996	10/16/2028
26824K-AA-2	EADS FIN CORP FOREIGN 2.700% 04/17/23	D	12/12/2019	Citigroup Capital Markets Inc		12,199,200	12,000,000	12,284,880	12,183,173	0	(39,344)	0	(39,344)	0	12,143,830	0	55,370	55,370	377,100	04/17/2023
26835P-AC-4	EDP FINANCE B.V. CORP FOREIGN	D	10/01/2019	Various		30,000,000	30,000,000	29,808,000	29,979,856	0	20,144	0	20,144	0	30,000,000	0	0	0	1,470,000	10/01/2019
29268B-AC-5	ENEL FINANCE INTERNATIONAL SA CORP FOREI	D	09/23/2019	PGIM, Inc.		2,972,957	2,245,000	2,572,501	2,513,818	0	(5,820)	0	(5,820)	0	2,507,999	0	464,958	464,958	156,477	09/15/2037
29358Q-AD-1	Ensco International PLC CORP FOREIGN	D	07/31/2019	Tax Free Exchange		382,237	500,000	325,690	330,071	0	1,006	0	1,006	0	331,077	0	51,160	51,160	23,958	10/01/2044
33842Q-AQ-1	FLAGSHIP CLO 2.851% 01/16/26	D	10/16/2019	Paydown		4,451,074	4,451,074	4,451,074	4,451,074	0	0	0	0	0	4,451,074	0	0	0	119,115	01/16/2026
33883E-AL-6	FLATIRON CLO LTD CLO 2.891% 04/15/27	D	12/23/2019	Various		19,014,818	19,018,700	19,018,700	19,018,700	0	0	0	0	0	19,018,700	0	(3,882)	(3,882)	742,583	04/15/2027
33883E-AL-6	FLATIRON CLO LTD CLO 2.891% 04/15/27	D	10/15/2019	Paydown		4,925,921	4,925,921	4,921,500	4,921,524	0	4,397	0	4,397	0	4,925,921	0	0	0	155,020	04/15/2027
35177P-AT-4	ORANGE SA CORP FOREIGN	D	07/08/2019	Maturity		15,000,000	15,000,000	14,970,700	14,997,853	0	2,147	0	2,147	0	15,000,000	0	0	0	806,250	07/08/2019
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDI CORP FORE	D	04/17/2019	Barclays Capital Inc		19,762,806	21,581,000	24,882,807	24,567,723	0	(40,135)	0	(40,135)	0	24,527,588	0	(4,764,783)	(4,764,783)	411,900	11/15/2035
36321H-AA-6	GALAXY XXIX CLO LTD CLO	D	12/23/2019	Morgan Stanley & Co, Inc		29,025,156	29,066,284	29,066,284	29,066,284	0	0	0	0	0	29,066,284	0	(41,129)	(41,129)	1,009,025	11/15/2026
36321H-AA-6	GALAXY XXIX CLO LTD CLO	D	11/15/2019	Paydown		7,334,289	7,334,289	7,334,289	7,334,289	0	0	0	0	0	7,334,289	0	0	0	203,967	11/15/2026
36655X-AA-7	GARRISON FDG 2016-1 LTD CLO	D	03/08/2019	Call 100.0000		38,500,000	38,500,000	38,394,125	38,646,248	0	28,930	0	28,930	0	38,675,178	0	(175,178)	(175,178)	748,286	10/20/2028
40428Q-AN-9	HSBC HOLDINGS PLC CORP FOREIGN	D	09/12/2019	HSBC Securities (USA) Inc		312,240	300,000	315,986	308,599	0	(1,798)	0	(1,798)	0	306,801	0	5,439	5,439	11,533	03/30/2022
44841B-AA-4	HUTCHINSON WHAMPOA FINANCE CORP FOREIGN	D	09/11/2019	Various		4,888,000	4,888,000	5,572,018	4,982,620	0	(94,620)	0	(94,620)	0	4,888,000	0	0	0	281,060	09/11/2019
44841P-AA-3	HUTCHISON WHAMPOA INTL (03/13) CORP FORE	D	04/09/2019	Maturity		2,884,000	2,884,000	3,525,009	2,921,388	0	(37,388)	0	(37,388)	0	2,884,000	0	0	0	109,953	04/09/2019
44967F-A*-6	I.M.A. Industria Macchine Auto Senior No	D	02/21/2019	Redemption 100.0000		1,328,571	1,328,571	1,328,571	1,328,571	0	0	0	0	0	1,328,571	0	0	0	41,518	02/21/2023
449786-BD-3	ING BANK NV CORP FOREIGN	D	10/01/2019	Various		3,883,000	3,883,000	3,907,308	3,887,951	0	(4,951)	0	(4,951)	0	3,883,000	0	0	0	97,075	10/01/2019
44987C-AN-8	ING BANK NV CORP FOREIGN	D	03/22/2019	Maturity		15,000,000	15,000,000	14,995,650	14,999,172	0	828	0	828	0	15,000,000	0	0	0	172,500	03/22/2019
45074G-AB-6	IBERDROLA FINANCE IRELAND LTD CORP FOREI	D	09/11/2019	Various		27,800,000	27,800,000	27,926,428	27,808,960	0	(8,960)	0	(8,960)	0	27,800,000	0	0	0	1,390,000	09/11/2019
45323#-AA-9	Impulsora Pipeline, LLC Senior Secured N	D	07/01/2019	Various		1,486,545	1,486,545	1,486,545	1,486,545	0	0	0	0	0	1,486,545	0	0	0	62,272	01/01/2043
45605P-AE-8	Industrial DPR Funding LTD. Senior Secur	D	10/15/2019	Various		1,204,426	1,204,426	1,204,426	1,204,426	0	0	0	0	0	1,204,426	0	0	0	45,502	10/15/2021
45605P-AG-3	Industrial DPR Funding LTD. Senior Secur	D	10/15/2019	Redemption 100.0000		2,571,427	2,571,427	2,571,427	2,571,427	0	0	0	0	0	2,571,427	0	0	0	80,357	07/15/2023
45605P-AM-0	Industrial DPR Funding LTD. Senior Secur	D	10/15/2019	Various		3,888,303	3,888,303	3,899,453	3,898,009	0	(9,706)	0	(9,706)	0	3,888,303	0	0	0	178,274	04/15/2026
45941Q-AB-5	International Diversified Co Senior Secu	C	11/20/2019	Redemption 100.0000		2,547,000	2,547,000	2,547,000	2,547,000	0	0	0	0	0	2,547,000	0	0	0	70,838	11/20/2022
46647Y-AA-5	JMP_CLO CLO 3.372% 07/17/29	D	07/24/2019	Call 100.0000		26,000,000	26,000,000	26,000,000	26,000,000	0	0	0	0	0	26,000,000	0	0	0	841,555	07/17/2029
46836Y-AJ-6	JACKSON MILL CLO LTD CLO	D	11/19/2019	Morgan Stanley & Co, Inc		24,683,644	24,796,966	24,796,966	24,796,966	0	0	0	0	0	24,796,966	0	(113,322)	(113,322)	916,734	04/15/2027
46836Y-AJ-6	JACKSON MILL CLO LTD CLO	D	10/15/2019	Paydown		203,034	203,034	203,034	203,034	0	0	0	0	0	203,034	0	0	0	6,915	04/15/2027
47017Q-AB-7	Jamaica Merch Voucher Rec Ltd Sr. Secure	D	10/07/2019	Various		4,181,229	4,181,229	4,181,571	4,181,412	0	(183)	0	(183)	0	4,181,229	0	0	0	154,649	07/08/2022
47017Q-AB-7	Jamaica Merch Voucher Rec Ltd Sr. Secure	D	12/02/2019	Baxter PRT PRV		1,675,235	1,675,235	1,675,235	1,675,235	0	0	0	0	0	1,675,235	0	0	0	113,456	07/08/2022
47048J-AJ-2	Jamestown CLO LTD CLO 3.466% 10/20/28	D	08/02/2019	Call 100.0000		25,250,000	25,250,000	25,121,225	25,325,245	0	(26,913)	0	(26,913)	0	25,298,332	0	(48,332)	(48,332)	815,378	10/20/2028
47837S-AL-2	JOHNSON CTLS INTL PLC CORP FOREIGN	D	06/19/2019	PGIM, Inc.		172,885	170,000	176,641	176,449	0	(71)	0	(71)	0	176,378	0	(3,493)	(3,493)	7,600	07/02/2044
47837S-AS-7	JOHNSON CTLS INTL PLC CORP FOREIGN	D	05/17/2019	Various		14,557,329	13,226,000	14,957,211	14,926,783	0	(13,422)	0	(13,422)	0	14,913,361	0	(752,812)	(752,812)	817,346	09/14/2045
47837S-AU-2	JOHNSON CTLS INTL PLC CORP FOREIGN	D	06/19/2019	PGIM, Inc.		149,549	150,000	164,487	164,217	0	(137)	0	(137)	0	164,080	0	(14,532)	(14,532)	5,719	02/15/2047
50189C-AN-1	LCM LIMITED PARTNERSHIP CLO	D	12/23/2019	Various		59,757,500	60,000,000	60,000,000	60,000,000	0	0	0	0	0	60,000,000	0	(242,500)	(242,500)	2,235,834	04/20/2028
53252Z-AA-7	LIMA METRO LINE 2 FINANCE LTD CORP SINKI	D	10/05/2019	Various		9,876,447	9,876,447	9,974,987	9,953,027	0	(76,579)	0	(76,579)	0	9,876,447	0	0	0	555,585	07/05/2034
53261G-AL-7	LIMEROCK CLO CLO 3.166% 10/20/26	D	10/21/2019	Paydown		13,235,907	13,235,907	13,229,689	13,229,787	0	6,120	0	6,120	0	13,235,907	0	0	0	421,078	10/20/2026
55208T-AG-6	LYONDELLBASELL IND NV CORP FOREIGN	D	02/11/2019	Call 100.0000		10,534,000	10,534,000	11,513,692	10,541,990	0	(7,990)	0	(7,990)	0	10,534,000	0	0	0	166,788	04/15/2019
55818P-AL-4	MADISON PK FDG XII LTD CLO	D	10/21/2019	Paydown		7,223,922	7,223,922	7,223,200	7,223,224	0	698	0	698	0	7,223,922	0	0	0	199,021	07/20/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
55953B-AJ-5	MAGNETITE CLO LTD CLO 2.940% 07/25/26	D	07/09/2019	Call 100.0000		46,728,571	46,728,571	46,728,571	46,728,571	0	0	0	0	0	46,728,571	0	0	0	1,210,432	07/25/2026
55953B-AJ-5	MAGNETITE CLO LTD CLO 2.940% 07/25/26	D	04/25/2019	Paydown		14,086,580	14,086,580	14,086,580	14,086,580	0	0	0	0	0	14,086,580	0	0	0	194,304	07/25/2026
55953E-AJ-9	MAGNETITE XI LTD CLO 3.123% 01/18/27	D	06/04/2019	Call 100.0000		25,696,866	25,696,866	25,696,866	25,696,866	0	0	0	0	0	25,696,866	0	0	0	612,135	01/18/2027
55953E-AJ-9	MAGNETITE XI LTD CLO 3.123% 01/18/27	D	04/18/2019	Paydown		1,303,135	1,303,135	1,303,135	1,303,135	0	0	0	0	0	1,303,135	0	0	0	24,577	01/18/2027
58507L-AC-3	MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREI	D	10/21/2019	Various		5,474,644	5,295,000	5,403,177	5,392,892	0	(4,262)	0	(4,262)	0	5,388,630	0	86,014	86,014	113,837	04/01/2027
59284B-AB-4	MEXICHEM SAB DE CV CORP FOREIGN	D	07/22/2019	Merrill Lynch,Pierce,Fenner &		3,050,136	2,916,000	3,086,930	2,990,937	0	(10,663)	0	(10,663)	0	2,980,274	0	69,862	69,862	120,437	09/19/2022
59801Q-AJ-8	MIDOCEAN CREDIT CLO I MID CLO	D	10/15/2019	Paydown		1,294,709	1,294,709	1,294,709	1,294,709	0	0	0	0	0	1,294,709	0	0	0	39,843	04/15/2027
59802Q-AS-7	MIDOCEAN CR CLO I CLO 2.821% 01/15/24	D	10/15/2019	Paydown		73,344,120	73,344,120	73,338,545	73,340,554	0	3,566	0	3,566	0	73,344,120	0	0	0	2,022,222	01/15/2024
64131T-AC-8	NEUBERGER BERMAN CLO LTD CLO	D	12/23/2019	Various		29,953,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	(47,000)	(47,000)	1,143,505	01/15/2028
654902-AB-1	NOKIA CORP CORP FOREIGN	D	05/15/2019	Maturity		4,280,000	4,280,000	4,240,410	4,277,521	0	2,479	0	2,479	0	4,280,000	0	0	0	115,025	05/15/2019
65557C-AJ-2	NORDEA BANK AB CORP FOREIGN	D	12/12/2019	Goldman Sachs & Co		5,016,400	5,000,000	5,621,600	5,125,143	0	(111,884)	0	(111,884)	0	5,013,259	0	3,141	3,141	337,915	01/27/2020
65557C-AL-7	NORDEA BANK AB CORP FOREIGN	D	04/04/2019	Maturity		10,000,000	10,000,000	10,075,900	10,003,962	0	(3,962)	0	(3,962)	0	10,000,000	0	0	0	118,750	04/04/2019
65557C-AR-4	NORDEA BANK AB CORP FOREIGN	D	12/12/2019	WELLS FARGO SEC LLC		20,925,879	20,845,000	20,993,000	20,897,813	0	(29,534)	0	(29,534)	0	20,868,279	0	57,599	57,599	649,959	09/17/2020
66989G-AA-8	NOVARTIS SECURITIES INVEST LTD CORP FORE	D	02/10/2019	Various		82,335,000	82,335,000	85,189,232	82,367,233	0	(32,233)	0	(32,233)	0	82,335,000	0	0	0	2,109,834	02/10/2019
67091H-AH-4	OAK HILL CAPITAL PARTNERS IV L CLO	D	05/31/2019	Call 100.0000		49,381,318	49,381,318	49,386,256	49,386,314	0	(2,040)	0	(2,040)	0	49,384,274	0	(2,955)	(2,955)	1,213,569	01/23/2027
67091H-AH-4	OAK HILL CAPITAL PARTNERS IV L CLO	D	04/23/2019	Paydown		618,682	618,682	618,744	618,744	0	(63)	0	(63)	0	618,682	0	0	0	12,427	01/23/2027
67091Y-AJ-3	OCP CLO 2.801% 07/15/27	D	10/15/2019	Paydown		3,259,365	3,259,365	3,259,365	3,259,365	0	0	0	0	0	3,259,365	0	0	0	110,023	07/15/2027
67514R-AL-2	OCEAN TRAILS CLO CLO 2.805% 08/13/25	D	12/23/2019	Morgan Stanley & Co, Inc		8,623,937	8,624,799	8,624,799	8,624,799	0	0	0	0	0	8,624,799	0	(862)	(862)	326,449	08/13/2025
67514R-AL-2	OCEAN TRAILS CLO CLO 2.805% 08/13/25	D	11/13/2019	Paydown		25,959,031	25,959,031	25,955,523	25,955,688	0	3,343	0	3,343	0	25,959,031	0	0	0	594,816	08/13/2025
67515U-AE-0	Ocean Trails CLO CLO 3.691% 07/15/28	D	07/10/2019	Call 100.0000		1,300,000	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	0	0	28,260	07/15/2028
69689A-AL-4	PALLMER SQUARE CLO CLO	D	06/14/2019	Call 100.0000		35,000,000	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	0	0	794,283	05/21/2029
69700A-AA-3	PALLMER SQUARE CLO 2.741% 10/15/25	D	10/15/2019	Paydown		2,880,733	2,880,733	2,873,819	2,873,995	0	6,738	0	6,738	0	2,880,733	0	0	0	63,650	10/15/2025
75885W-AJ-0	Regatta II Funding LP CLO	D	04/30/2019	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	36,641	01/15/2029
780641-AH-9	KONINKLIJKE KPN SR UNSUB	D	09/23/2019	PGIM, Inc.		2,583,281	1,903,000	2,268,566	2,142,863	0	(9,790)	0	(9,790)	0	2,133,073	0	450,207	450,207	156,277	10/01/2030
80283L-AJ-2	SANTANDER UK PLC - (LT) GTD CORP FOREIGN	D	03/12/2019	Market Axess		313,005	300,000	323,114	316,003	0	(571)	0	(571)	0	315,433	0	(2,428)	(2,428)	6,033	03/13/2024
806854-AH-8	SCHLUMBERGER NORGE AS CORP FOREIGN	D	03/12/2019	Morgan Stanley & Co, Inc		515,720	500,000	515,967	510,095	0	(416)	0	(416)	0	509,679	0	6,041	6,041	5,222	12/01/2023
80685P-AA-6	SCHLUMBERGER NORGE AS CORP FOREIGN	D	12/18/2019	Various		6,448,102	6,282,000	6,966,864	6,435,028	0	(81,474)	0	(81,474)	0	6,353,554	0	(71,554)	(71,554)	542,812	01/15/2021
817176-AL-4	SENECA PARK CLO LTD CLO	D	10/17/2019	Paydown		8,271,798	8,271,798	8,271,798	8,271,798	0	0	0	0	0	8,271,798	0	0	0	216,785	07/17/2026
822582-AJ-1	SHELL INTERNATIONAL FINANCE BV CORP FORE	D	09/22/2019	Maturity		25,050,000	25,050,000	24,963,327	25,040,957	0	9,043	0	9,043	0	25,050,000	0	0	0	1,077,150	09/22/2019
822582-AX-0	SHELL INTERNATIONAL FINANCE BV CORPORATE	D	03/12/2019	WELLS FARGO SEC LLC		8,819,170	8,630,000	8,472,416	8,547,578	0	3,373	0	3,373	0	8,550,951	0	268,219	268,219	172,792	08/12/2023
82620K-AD-5	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	12/12/2019	Market Axess		6,039,880	5,920,000	6,107,979	6,025,882	0	(28,940)	0	(28,940)	0	5,996,942	0	42,938	42,938	180,741	05/27/2022
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	03/18/2019	Jefferies & Co, Inc		12,221,974	11,675,000	13,717,132	13,616,238	0	(10,171)	0	(10,171)	0	13,606,067	0	(1,384,093)	(1,384,093)	161,245	05/27/2045
82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	03/25/2019	Various		70,645,600	80,000,000	79,629,730	79,644,316	0	4,068	0	4,068	0	79,648,385	0	(9,002,785)	(9,002,785)	1,360,333	09/15/2046
82620K-AN-3	SIEMENS FINANCIERINGSMAATSCHAP CORP FRGN	D	12/11/2019	Barclays Capital Inc		138,117,990	138,000,000	138,036,540	138,032,067	0	(25,153)	0	(25,153)	0	138,006,914	0	111,076	111,076	3,910,601	03/16/2020
828428-AJ-1	SILVERMORE CLO CLO 3.080% 05/15/26	D	11/15/2019	Paydown		31,006,965	31,006,965	31,006,965	31,006,965	0	0	0	0	0	31,006,965	0	0	0	803,841	05/15/2026
83051G-AC-2	SKANDINAVISKA ENSKILDA CORP FOREIGN	D	03/25/2019	Maturity		25,000,000	25,000,000	25,164,500	25,007,657	0	(7,657)	0	(7,657)	0	25,000,000	0	0	0	296,875	03/25/2019
83609G-AL-9	SOUND POINT CLO I LTD CLO	D	07/17/2019	Call 100.0000		13,300,000	13,300,000	13,300,000	13,300,000	0	0	0	0	0	13,300,000	0	0	0	261,218	07/20/2027
83610C-AB-7	SOUND POINT CLO I LTD CLO	D	02/14/2019	Call 100.0000		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	213,059	10/20/2028
85255A-A*-1	Stagecoach Group plc Senior Note	D	04/25/2019	Call 100.0000		1,050,381	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,648	10/18/2022
865622-BM-5	SUMITOMO MITSUI BANKING CORP CORP FOREIG	D	07/11/2019	Maturity		500,000	500,000	497,535	499,624	0	376	0	376	0	500,000	0	0	0	11,250	07/11/2019
86958J-C9-8	SVENSKA HANDELSBANKEN AB CERTIFICATE OF	D	09/24/2019	Merrill Lynch,Pierce,Fenner &		100,031,600	100,000,000	100,000,000	100,000,000	0	0	0	0	0	100,000,000	0	31,600	31,600	2,641,500	10/21/2019
86960B-AE-2	SVENSKA HANDELSBANKEN AB CORPORATE	D	01/25/2019	Maturity		600,000	600,000	609,397	600,199	0	(199)	0	(199)	0	600,000	0	0	0	7,500	01/25/2019
86960B-AG-7	SVENSKA HANDELSBANKEN AB CORP FOREIGN	D	06/17/2019	Maturity		27,173,000	27,173,000	27,363,322	27,201,741	0	(28,741)	0	(28,741)	0	27,173,000	0	0	0	305,696	06/17/2019
87020P-AH-0	SWEDBANK AB CORP FOREIGN	D	10/21/2019	Various		3,464,853	3,450,000	3,426,126	3,431,065	0	3,228	0	3,228	0	3,434,293	0	30,560	30,560	83,697	03/14/2022
87244A-BA-7	WIND RIVER CLO LTD CLO	D	07/12/2019	Call 100.0000		53,368,749	53,368,749	53,368,749	53,368,749	0	0	0	0	0	53,368,749	0	0	0	1,095,391	01/15/2026
87244A-BA-7	WIND RIVER CLO LTD CLO	D	04/15/2019	Paydown		131,251	131,251	131,251	131,251	0	0	0	0	0	131,251	0	0	0	2,694	01/15/2026
87246M-AA-0	TICP CLO VI 2016-2 LTD CLO	D	05/30/2019	Call 100.0000		14,250,000	14,250,000	14,250,000	14,250,000	0	0	0	0	0	14,250,000	0	0	0	408,019	01/15/2029
87248B-AQ-7	TICP CLO Ltd CLO 2.766% 07/20/27	D	12/23/2019	Various		59,291,437	59,456,472	59,456,472	59,456,472	0	0	0	0	0	59,456,472	0	(165,035)	(165,035)	2,162,157	07/20/2027
87248B-AQ-7	TICP CLO Ltd CLO 2.766% 07/20/27	D	10/21/2019	Paydown		846,196	846,196	846,078	846,114	0	82	0	82	0	846,196	0	0	0	28,440	07/20/2027
87249F-AC-8	TPG CLO 2.806% 04/20/28	D	12/23/2019	Various		29,847,250	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	(152,750)	(152,750)	1,106,532	04/20/2028
87927V-AR-9	TELECOM ITALIA CAPITAL CORPORATE	D	07/01/2019	Barclays Capital Inc		2,344,320	2,112,000	2,112,033	2,111,913	0	12	0	12	0	2,111,924	0	232,396	232,396	145,728	07/18/2036
87969D-AL-1	TELOS CLO LTD CLO 3.302% 07/17/26	D	10/17/2019	Paydown		1,963,389	1,963,389	1,963,389	1,963,389	0	0	0	0	0	1,963,389	0	0	0	76,180	07/17/2026
88032W-AB-2	TENCENT HOLDINGS LTD CORP FOREIGN	D	05/02/2019	Maturity		3,700,000	3,700,000	3,782,597	3,707,622	0	(7,622)	0	(7,622)	0	3,700,000	0	0	0	62,438	05/02/2019
88032X-AB-0	TENCENT HOLDINGS LTD CORP FOREIGN	D	05/02/2019	Maturity		3,610,000	3,610,000	3,698,553	3,618,646	0	(8,646)	0	(8,646)	0	3,610,000	0	0	0	60,919	05/02/2019

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89640P-AH-6	TRINITAS CLO I LTD CLO	D	10/15/2019	Paydown		66,579,216	66,579,216	66,579,216	66,579,216	0	0	0	0	0	66,579,216	0	0	0	1,703,999	04/15/2026
89640P-AJ-2	TRINITAS CLO I LTD CLO	D	10/15/2019	Paydown		1,707,159	1,707,159	1,707,159	1,707,159	0	0	0	0	0	1,707,159	0	0	0	32,131	04/15/2026
89640Y-AA-2	TRINITAS CLO LTD CLO 3.260% 07/25/29	D	09/27/2019	Call 100.0000		32,275,000	32,275,000	32,226,588	32,336,316	0	(25,213)	0	(25,213)	0	32,311,103	0	(36,103)	(36,103)	1,226,826	07/25/2029
89641A-AC-9	TRINITAS CLO LTD CLO 3.640% 10/25/28	D	04/15/2019	Call 100.0000		25,675,000	25,675,000	25,675,000	25,675,000	0	0	0	0	0	25,675,000	0	0	0	274,914	10/25/2028
90261X-HE-5	UBS AG STAMFORD CORP FOREIGN	D	08/14/2019	Maturity		23,957,000	23,957,000	23,990,617	23,962,223	0	(5,223)	0	(5,223)	0	23,957,000	0	0	0	568,979	08/14/2019
903870-A@-2	Ultra Electronics Holdings plc Senior No	D	01/25/2019	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	17,600	01/25/2019
92330M-AL-3	VENTURE CDO LTD CLO 2.881% 07/15/27	D	11/19/2019	Citigroup Capital Markets Inc		8,427,060	8,443,364	8,445,311	8,444,850	0	(519)	0	(519)	0	8,444,331	0	(17,271)	(17,271)	316,862	07/15/2027
92330M-AL-3	VENTURE CDO LTD CLO 2.881% 07/15/27	D	10/15/2019	Paydown		356,636	356,636	356,719	356,699	0	(63)	0	(63)	0	356,636	0	0	0	12,328	07/15/2027
92557W-AA-1	VIBRANT CLO LTD CLO 3.616% 07/20/28	D	08/07/2019	Various		57,150,000	57,150,000	56,978,550	57,435,336	0	(81,170)	0	(81,170)	0	57,354,167	0	(204,167)	(204,167)	2,037,828	07/20/2028
92558A-AA-8	VIBRANT CLO LTD CLO 3.516% 01/20/29	D	11/07/2019	Various		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	351,416	01/20/2029
92863U-AA-4	VOLCAN COMPANIA MINERA SAA CORP FOREIGN	D	06/28/2019	Standard Chartered Bank London		907,813	875,000	946,094	902,780	0	(4,287)	0	(4,287)	0	898,493	0	9,320	9,320	43,112	02/02/2022
92914N-AJ-0	Voya CLO Ltd CLO 2.903% 01/18/29	D	11/18/2019	Merrill Lynch,Pierce,Fenner &		49,675,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	(325,000)	(325,000)	1,871,779	01/18/2029
94950G-AA-5	WELLFLEET CLO LTD WELF_17-1A CLO	D	10/14/2019	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	89,319	04/20/2029
951680-AJ-6	WEST CLO CLO 2.923% 07/18/26	D	10/18/2019	Paydown		31,718,113	31,718,113	31,718,113	31,718,113	0	0	0	0	0	31,718,113	0	0	0	640,047	07/18/2026
95168Q-AN-0	WEST CLO LTD CLO 3.054% 11/07/25	D	08/07/2019	Paydown		11,301,135	11,301,135	11,301,135	11,301,135	0	0	0	0	0	11,301,135	0	0	0	189,420	11/07/2025
95168W-AQ-0	WEST CLO 2014-2 LTD CLO	D	10/16/2019	Paydown		3,926,672	3,926,672	3,926,672	3,926,672	0	0	0	0	0	3,926,672	0	0	0	104,901	01/16/2027
961214-CF-8	WESTPAC BANKING CORP CORP FOREIGN	D	01/17/2019	Maturity		3,300,000	3,300,000	3,303,426	3,300,036	0	(36)	0	(36)	0	3,300,000	0	0	0	37,125	01/17/2019
98372P-AK-4	XL GROUP LTD CORP FOREIGN	D	03/12/2019	ROBERT BAIRD		1,164,360	1,000,000	1,168,966	1,131,465	0	(2,668)	0	(2,668)	0	1,128,797	0	35,563	35,563	20,660	05/15/2027
98372P-AK-4	XL GROUP LTD CORP FOREIGN	D	06/14/2019	Call 128.3015		6,415,077	5,000,000	4,990,250	4,994,059	0	363	0	363	0	4,994,421	0	5,579	5,579	1,596,501	05/15/2027
98415U-A*-7	Xignux S.A. de C.V. Senior Unsecured Not	D	12/02/2019	Baxter PRT PRV		4,704,400	4,704,400	4,704,400	4,704,400	0	0	0	0	0	4,704,400	0	0	0	293,796	11/01/2027
B03968-AA-6	Ansell Healthcare Europe NV Senior Note	B	04/09/2019	Call 100.0000		33,819,000	33,819,000	37,459,500	34,294,500	0	0	0	0	3,165,000	33,819,000	(3,640,500)	0	(3,640,500)	389,398	06/09/2020
B03968-AB-4	Ansell Healthcare Europe NV Senior Note	B	04/09/2019	Various		14,155,633	14,155,633	16,242,625	14,354,663	0	0	0	0	1,887,962	14,155,633	(2,086,992)	0	(2,086,992)	267,133	09/27/2021
B03968-AC-2	Ansell Healthcare Europe NV Senior Note	B	04/09/2019	Various		21,127,724	21,127,724	24,242,625	21,424,783	0	0	0	0	2,817,842	21,127,724	(3,114,901)	0	(3,114,901)	408,898	09/26/2022
D6000#-AC-3	MEC Holding GmbH USD Gtd Senior Note	D	12/02/2019	Baxter PRT PRV		2,850,000	2,850,000	2,850,000	2,850,000	0	0	0	0	0	2,850,000	0	0	0	161,294	07/02/2020
D8282#-AA-2	Surteco SE Senior Note	B	08/16/2019	Maturity		31,443,385	31,443,385	38,424,669	32,369,315	0	0	0	0	6,055,354	31,443,385	(6,981,284)	0	(6,981,284)	1,148,531	08/16/2019
F1068#-AE-7	Bonduelle S.A. EURO GTD Senior Note	B	09/02/2019	Various		3,328,528	3,328,528	3,854,324	3,469,347	0	0	0	0	384,977	3,328,528	(525,797)	0	(525,797)	161,626	09/02/2022
F1369*-AA-5	Bureau Veritas SA - Registre EURO Series	B	07/26/2019	Various		80,626,152	80,626,152	82,715,512	82,836,279	0	(194,448)	10,761,984	(10,956,432)	10,641,217	80,626,152	(1,894,912)	0	(1,894,912)	3,332,752	07/26/2019
F2000#-AA-4	Compagnie des Levures Lesaffre Senior No	B	07/30/2019	Various		8,171,049	8,171,049	10,034,557	8,385,237	0	0	0	0	1,649,320	8,171,049	(1,863,508)	0	(1,863,508)	440,722	07/30/2022
F41628-AA-6	Saft Groupe SA Senior Note	D	02/28/2019	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	21,300	02/28/2019
F5754#-AB-3	LISI SA Senior Note 3.640% 10/17/23	B	10/17/2019	Redemption 100.0000		1,272,184	1,272,184	1,543,707	1,308,291	0	0	0	0	235,416	1,272,184	(271,524)	0	(271,524)	46,696	10/17/2023
F5754#-AC-1	LISI SA Senior Note 1.820% 03/20/25	B	03/20/2019	Redemption 100.0000		3,243,429	3,243,429	3,242,857	3,266,143	0	0	0	0	(23,286)	3,243,429	571	0	571	29,515	03/20/2025
G0693*-AD-7	Aurora Group Holdings (UK) Ltd Senior Se	B	09/20/2019	Redemption 100.0000		592,167	592,167	593,729	598,475	0	0	0	0	(4,746)	592,167	(1,562)	0	(1,562)	22,840	12/20/2024
G0693*-AE-5	Aurora Group Holdings (UK) Ltd Senior Se	D	09/20/2019	Redemption 100.0000		64,000	64,000	64,000	64,000	0	0	0	0	0	64,000	0	0	0	3,181	12/20/2024
G0693*-AF-2	Aurora Group Holdings (UK) Ltd Senior Se	B	09/20/2019	Redemption 100.0000		89,210	89,210	91,328	91,452	0	0	0	0	(124)	89,210	(2,118)	0	(2,118)	3,393	12/20/2024
G0805#-AB-2	Aggreko Plc Senior Note	D	03/15/2019	Maturity		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	528,750	03/15/2019
G1089#-AA-9	Baxters Food Group Limited Senior Secure	D	12/02/2019	Baxter PRT PRV		4,849,824	4,849,824	4,849,824	4,849,824	0	0	0	0	0	4,849,824	0	0	0	396,689	07/18/2023
G1591#-AK-8	Britvic plc Series D Senior Note	D	12/17/2019	Maturity		9,700,000	9,700,000	9,700,000	9,700,000	0	0	0	0	0	9,700,000	0	0	0	508,280	12/17/2019
G1696#-AP-1	Bunzl Finance PLC Series E Senior Note	D	04/02/2019	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	416,000	04/02/2019
G1797#-AD-6	Camira Hldgs Ltd Senior Secured Term Loa	B	10/24/2019	Redemption 100.0000		1,145,770	1,145,770	1,150,132	1,136,766	0	0	0	0	13,366	1,145,770	(4,362)	0	(4,362)	39,164	05/05/2023
G1846@-AJ-6	Capita Holdings Limited Senior Note	B	07/22/2019	Maturity		5,941,773	5,941,773	6,061,110	6,055,650	0	(9,740)	1,546,490	(1,556,230)	1,551,950	5,941,773	(109,597)	0	(109,597)	320,308	07/22/2019
G1846@-AK-3	Capita Holdings Limited Senior Note	D	07/22/2019	Various		9,285,886	9,285,886	9,714,231	9,337,519	0	(51,633)	0	(51,633)	0	9,285,886	0	0	0	472,012	07/22/2019
G1895#-AB-1	Carco PRP Limited Senior Secured Note	B	11/28/2019	Redemption 100.0000		57,417	57,417	60,272	59,448	0	0	0	0	824	57,417	(2,855)	0	(2,855)	2,290	08/28/2024
G1968#-AB-3	Cattles plc Senior Note - Series B	D	11/14/2019	Call 100.0000		25,944	25,944	0	0	0	0	0	0	0	0	0	25,944	25,944	0	12/12/2011
G1968#-AD-9	Cattles plc Senior Note	D	11/14/2019	Call 100.0000		40,355	40,355	0	0	0	0	0	0	0	0	0	40,355	40,355	0	02/01/2013
G23848-AB-3	Continental DPR Finance Co Senior Secure	D	12/15/2019	Redemption 100.0000		5,142,857	5,142,857	5,142,857	5,142,857	0	0	0	0	0	5,142,857	0	0	0	160,714	06/15/2022
G2614#-AB-9	DCC PLC Senior Note 6.190% 07/11/19	D	07/11/2019	Various		30,850,000	30,850,000	30,850,000	30,850,000	0	0	0	0	0	30,850,000	0	0	0	1,909,615	07/11/2019

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G2616*-AB-1	DPR-CR Limited Senior Secured Note	D	12/15/2019	Redemption 100.0000		5,106,250	5,106,250	5,106,250	5,106,250	0	0	0	0	0	5,106,250	0	0	0	189,782	12/15/2026
G2624@-AH-6	Dairy Crest Group Plc Senior Note	D	05/17/2019	Call 100.0000		1,176,140	1,140,000	1,150,271	1,143,678	0	(442)	0	(442)	0	1,143,236	0	(3,236)	(3,236)	56,923	11/30/2021
G2978#-AN-3	Electricity Supply Board Series F Senior	D	06/15/2019	Maturity		11,750,000	11,750,000	13,339,544	11,914,019	0	(164,019)	0	(164,019)	0	11,750,000	0	0	0	442,388	06/15/2019
G3659*-AC-5	Franke Finance Int'l Ltd Senior Note	B	11/28/2019	Maturity		18,272,384	18,272,384	15,566,519	18,511,493	0	0	0	0	(2,944,974)	18,272,384	2,705,865	0	2,705,865	803,596	11/28/2019
G3718#-AA-4	The Gap Partnership Bidco Ltd Senior Sec	B	07/25/2019	Call 100.0000		6,368,609	6,368,609	7,231,904	6,444,454	0	0	0	0	787,450	6,368,609	(863,295)	0	(863,295)	219,751	06/03/2022
G3718#-AA-4	The Gap Partnership Bidco Ltd Senior Sec	B	06/03/2019	Redemption 100.0000		358,071	358,071	395,865	352,973	0	0	0	0	42,893	358,071	(37,795)	0	(37,795)	7,567	06/03/2022
G3718#-AB-2	The Gap Partnership Bidco Ltd Subordinat	D	07/25/2019	Various		13,649,952	13,649,952	13,165,908	13,275,712	0	32,620	0	32,620	0	13,308,333	0	341,620	341,620	1,143,563	06/05/2023
G3718#-AC-0	The Gap Partnership Bidco Ltd Loan Note	B	07/25/2019	Call 100.0000		8,839,516	8,841,726	6,671,682	7,267,811	0	140,784	0	140,784	(167,032)	7,232,444	(9,119)	1,607,072	1,597,953	459,105	06/05/2023
G3921#-AA-7	Global SC Finance III Ltd. Senior Secure	D	12/17/2019	Various		17,526,621	17,526,621	17,502,747	17,504,038	0	22,584	0	22,584	0	17,526,621	0	0	0	400,513	02/17/2027
G4691#-AC-9	IMI Group Limited Series B Senior Unsecu	D	07/29/2019	Maturity		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	992,048	07/29/2019
G5427#-AA-1	LEAF II SPC (Lendable Inc.) Promissory N	C	01/16/2019	Call 100.0000		36,269	36,269	36,269	36,269	0	0	0	0	0	36,269	0	0	0	0	11/27/2021
G6144#-AD-5	Minova Insurance Holdings Ltd Senior Sec	D	10/08/2019	Call 100.0000		18,139,250	18,139,250	18,139,250	18,139,250	0	0	0	0	0	18,139,250	0	0	0	1,114,160	05/05/2023
G6144#-AD-5	Minova Insurance Holdings Ltd Senior Sec	D	08/05/2019	Redemption 100.0000		735,375	735,375	735,375	735,375	0	0	0	0	0	735,375	0	0	0	24,688	05/05/2023
G6144#-AE-3	Minova Insurance Holdings Ltd Senior Sec	D	10/08/2019	Various		18,609,509	16,663,875	16,663,875	16,663,875	0	0	0	0	0	16,663,875	0	0	0	2,870,479	05/05/2023
G6144#-AE-3	Minova Insurance Holdings Ltd Senior Sec	D	08/05/2019	Various		675,563	675,563	675,563	675,563	0	0	0	0	0	675,563	0	0	0	20,267	05/05/2023
G6164#-AB-4	MITIE Treasury Management Ltd GBP GTD Se	B	12/16/2019	Various		26,795,486	26,795,486	24,843,200	25,591,849	0	0	6,805,012	(6,805,012)	6,056,363	26,883,395	2,040,195	(87,909)	1,952,286	1,141,738	12/16/2019
G6177#-AB-9	Inchcape plc Senior Note	D	05/23/2019	Maturity		3,928,571	3,928,571	3,928,571	3,928,571	0	0	0	0	0	3,928,571	0	0	0	118,643	05/23/2019
G7113*-AB-8	Places for People Homes Ltd Series B Sen	D	06/09/2019	Maturity		22,000,000	22,000,000	22,000,000	22,000,000	0	0	0	0	0	22,000,000	0	0	0	728,927	06/09/2019
G7219*-AN-5	Premier Oil UK Limited Series C Make-Who	D	12/02/2019	AMICA PRV		1,023,728	1,158,250	873,732	957,025	0	66,703	0	66,703	0	1,023,728	0	0	0	128,507	05/31/2021
G7219*-AV-7	Premier Oil UK Limited Series C Senior N	D	12/02/2019	AMICA PRV		7,741,707	8,759,000	6,607,398	7,237,283	0	504,424	0	504,424	0	7,741,707	0	0	0	971,806	05/31/2021
G7333#-AC-6	RPC Group plc Senior Note	B	08/02/2019	Various		3,132,793	2,795,523	3,323,807	2,878,493	0	0	0	0	445,315	2,795,523	(528,284)	0	(528,284)	422,090	12/15/2021
G7780H-AB-2	Salvadoreno DPR Fnd Ltd Senior Secured N	D	11/15/2019	Various		9,602,371	9,602,371	9,602,371	9,602,371	0	0	0	0	0	9,602,371	0	0	0	398,607	08/15/2022
G7780H-AB-2	Salvadoreno DPR Fnd Ltd Senior Secured N	D	12/02/2019	AMICA PRV		7,792,678	7,792,678	7,792,678	7,792,678	0	0	0	0	0	7,792,678	0	0	0	538,604	08/15/2022
G8679#-AA-0	Tarsus Senior Secured Note	B	08/21/2019	Call 100.0000		18,916,813	15,529,345	16,059,984	16,304,500	0	0	0	0	(244,516)	15,529,345	(530,639)	0	(530,639)	3,865,410	12/19/2025
G8954*-AB-8	Total Produce Int'l Ltd. Senior Note	B	05/13/2019	Various		16,233,125	16,233,125	15,940,385	16,019,627	0	(99,135)	0	(99,135)	(79,243)	16,233,125	391,875	0	391,875	308,843	05/13/2019
G8967#-AM-5	Triton Container Intl Limited Senior Not	D	10/31/2019	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	128,400	10/31/2022
G9284#-AU-1	Vitol Finance LTD Series G Senior Unsecu	D	11/12/2019	Maturity		13,850,000	13,850,000	13,850,000	13,850,000	0	0	0	0	0	13,850,000	0	0	0	947,340	11/12/2019
G9400#-AB-2	WMMR Three Ltd; WMMR Four Ltd Senior Sec	D	12/31/2019	Redemption 100.0000		209,132	209,132	209,132	209,132	0	0	0	0	0	209,132	0	0	0	11,189	09/30/2033
H1709#-AE-0	CREDIT SUISSE NASSAU BRANCH CORP SINKING	D	01/15/2019	Redemption 100.0000		2,668,099	2,668,099	2,164,629	2,467,197	0	200,902	0	200,902	0	2,668,099	0	0	0	(192,640)	01/15/2022
H2731#-AA-8	Franke Holding AG Senior Note	B	11/28/2019	Maturity		26,450,386	26,450,386	22,533,481	26,796,510	0	0	0	0	(4,263,029)	26,450,386	3,916,904	0	3,916,904	1,163,255	11/28/2019
L7272@-AC-5	Oriflame Cosmetics Global S.A. Senior No	D	09/09/2019	Various		37,137,403	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	0	0	4,345,670	07/13/2021
L7272@-AH-4	Oriflame Cosmetics Global S.A. Senior Un	B	09/09/2019	Call 100.0000		49,867,522	41,169,388	41,828,426	42,563,793	0	0	0	0	(735,367)	41,169,388	(659,038)	0	(659,038)	9,410,964	06/29/2029
L7272@-AJ-0	Oriflame Cosmetics Global S.A. Senior Un	B	09/09/2019	Various		56,961,365	46,368,065	52,150,968	47,938,549	0	0	0	0	4,212,419	46,368,065	(5,782,903)	0	(5,782,903)	11,559,234	05/03/2030
N2962#-AG-8	Eneco Holding NV Series B Senior Note	D	05/05/2019	Various		20,500,000	20,500,000	21,521,572	20,579,038	0	(79,038)	0	(79,038)	0	20,500,000	0	0	0	729,800	05/05/2019
N3070*-AA-2	Essential Capital ConsortiumBV Debt	D	12/18/2019	Redemption 100.0000		1,484,372	1,484,372	1,446,897	1,458,864	0	57,771	32,263	25,508	0	1,484,372	0	0	0	35,715	12/18/2019
N4282*-AG-1	Royal Friesland Campina N V Senior Note	D	08/30/2019	Various		2,174,144	2,174,144	2,178,942	2,177,735	0	(3,591)	0	(3,591)	0	2,174,144	0	0	0	87,183	08/30/2027
N5224#-AG-5	Lekkerland Finance B.V. Senior Note	D	08/16/2019	Maturity		22,700,000	22,700,000	22,700,000	22,700,000	0	0	0	0	0	22,700,000	0	0	0	1,466,420	08/16/2019
N5321#-AA-0	Low & Bonar Technical Textiles Senior Un	B	09/12/2019	Call 100.0000		6,721,842	6,102,827	6,221,503	6,324,687	0	0	0	0	(103,185)	6,102,827	(118,676)	0	(118,676)	829,824	09/02/2026
N6704@-AN-9	Oiltanking Finance B.V. Senior Note	B	12/11/2019	Various		67,304,330	51,667,258	60,870,000	53,279,893	0	0	0	0	7,590,107	51,667,258	(9,202,742)	0	(9,202,742)	17,953,431	10/23/2027
P3515#-AA-9	Trust F/1909 Senior Secured Note	D	12/02/2019	AMICA PRV		2,981,100	2,981,100	2,981,100	2,981,100	0	0	0	0	0	2,981,100	0	0	0	199,692	08/22/2022
Q3384#-AB-4	Eclipx Group Limited Senior Secured Note	B	10/25/2019	Call 100.0000		4,348,124	3,413,371	3,665,019	3,518,578	0	0	0	0	146,441	3,413,371	(251,648)	0	(251,648)	1,202,403	07/31/2025
Q8277*-AL-5	Santos Finance Limited Senior Note	D	08/02/2019	Maturity		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	1,575,000	08/02/2019
Q9093*-AC-5	Todd Petroleum Mining Co Ltd Senior Note	D	06/27/2019	Call 100.0000		21,336,830	18,100,000	18,419,722	18,321,145	0	(13,008)	0	(13,008)	0	18,308,136	0	(208,136)	(208,136)	3,948,069	03/26/2026
R6236*-AA-2	Norspan LNG VIII AS Senior Secured Note	D	09/30/2019	Various		515,020	515,020	515,020	515,020	0	0	0	0	0	515,020	0	0	0	18,127	03/30/2032
T3420#-AA-9	CRIF SpA Senior Unsecured	B	07/19/2019	Redemption 100.0000		1,344,819	1,344,819	1,354,167	1,369,925	0	0	0	0	(15,759)	1,344,819	(9,347)	0	(9,347)	30,184	07/19/2028
T4758*-AA-3	GVS S.p.A. Senior Note	D	01/09/2019	Redemption 100.0000		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	84,375	01/09/2024
T4968@-AA-7	Sol SpA Senior Note 4.750% 06/15/24	D	06/15/2019	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,750	06/15/2024
T4968@-AB-5	Sol SpA Senior Note 4.250% 05/29/25	D	05/29/2019	Various		1,330,000	1,330,000	1,330,000	1,330,000	0	0	0	0	0	1,330,000	0	0	0	28,263	05/29/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
T4968@-AC-3	Sol SpA Senior Unsecured Note	B	03/12/2019	Various		1,371,237	1,371,237	1,379,536	1,390,065	0	265	0	265	(10,369)	1,371,237	(8,725)	0	(8,725)	13,438	03/12/2027
T7429@-AA-3	Piaggio SpA Senior Note	D	07/31/2019	Various		4,093,247	4,093,247	4,092,750	4,092,976	0	271	0	271	0	4,093,247	0	0	0	266,061	07/31/2021
T8240#-AA-6	San Carlo Gruppo Alimentare Senior Note	B	10/09/2019	Redemption 100.0000		395,211	395,211	457,120	411,462	0	0	0	0	45,658	395,211	(61,909)	0	(61,909)	18,623	10/09/2024
T8677*-AA-2	Sogefi S.p.A Senior Note	D	06/01/2019	Various		3,183,143	3,183,143	3,183,143	3,183,143	0	0	0	0	0	3,183,143	0	0	0	95,494	05/03/2023
Y3175#-AD-4	Henland Finance Limited Senior Note	D	07/25/2019	Various		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	439,600	07/25/2019
05948K-PW-3	BANC OF AMERICA ALTERNATIVE LOAN		12/31/2019	PGIM, Inc.		12,347	0	0	0	0	0	0	0	0	0	0	12,347	12,347	0	05/25/2034
12591K-AC-9	COMM MORTGAGE TRUST COMM_13-CR CMBS		12/31/2019	PGIM, Inc.		6,275	0	0	0	0	0	0	0	0	0	0	0	0	0	10/10/2046
12631D-AZ-6	COMM MORTGAGE TRUST CMBS		12/31/2019	PGIM, Inc.		18,701	0	0	0	0	0	0	0	0	0	0	0	0	0	05/10/2047
12668G-AE-2	CountryWide Financial Corp		12/31/2019	PGIM, Inc.		7,132	0	0	0	0	0	0	0	0	0	0	7,132	7,132	0	12/31/2020
36198F-AF-9	GS MORTGAGE SECURITIES TRUST CMBS		12/31/2019	PGIM, Inc.		18,410	0	0	0	0	0	0	0	0	0	0	0	0	0	08/10/2046
000000-00-0	Mcb Y56 Leverage Lender LLC		12/31/2019	PGIM, Inc.		795,764	0	0	0	0	0	0	0	0	795,764	0	0	0	0	04/01/2048
61690G-AC-5	MORGAN STANLEY BAML TRUST MSBA CMBS		12/31/2019	PGIM, Inc.		87,404	0	0	0	0	0	0	0	0	0	0	0	0	0	02/15/2047
62849@-AA-1	My Strong Home PBC Convertible Bond		12/31/2019	PGIM, Inc.		0	0	0	0	0	0	0	0	0	999,999	0	(999,999)	(999,999)	0	03/31/2020
70706P-B*-4	Pengrowth Energy Corporation Senior Secured Note		12/31/2019	PGIM, Inc.		18,496	0	0	0	0	0	0	0	0	18,496	0	0	0	0	01/31/2020
71654Q-CW-0	PETROLEOS MEXICANOS PEMEX	D	12/31/2019	PGIM, Inc.		(31)	0	0	0	0	0	0	0	0	0	0	(31)	(31)	0	01/23/2050
92937E-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/31/2019	PGIM, Inc.		9,769	0	0	0	0	0	0	0	0	0	0	0	0	0	03/15/2045
96466Y-AB-6	Whitecap Texas Opp Fund II LP		12/31/2019	PGIM, Inc.		(283,508)	0	0	0	0	0	0	0	0	0	0	(283,508)	(283,508)	0	12/31/2020
B8A0LH-6J-3	Syncora - Country Wide Home Loan		12/31/2019	PGIM, Inc.		23,103	0	0	0	0	0	0	0	0	0	0	23,103	23,103	0	11/25/2035
G1949*-AB-1	Castlegate 740 Limited	B	12/31/2019	PGIM, Inc.		277,314	0	0	0	0	0	0	0	0	277,314	277,314	0	277,314	0	03/02/2022
G8879#-AB-6	TimeC 1534 Limited	B	12/31/2019	PGIM, Inc.		29,102	0	0	0	0	0	0	0	0	29,102	29,102	0	29,102	0	03/01/2023
000000-00-0	YM Group Limited	B	12/31/2019	PGIM, Inc.		53	0	0	0	0	0	0	0	0	53	53	0	53	0	09/02/2021
46361*-AZ-9	Irvine/Land Co LLC		12/31/2019	PGIM, Inc.		30	0	0	0	0	0	0	0	0	30	0	0	0	0	12/31/2020
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,835,170,609	9,736,881,392	9,812,223,687	9,815,873,642	642	(37,486,879)	23,471,103	(60,957,340)	41,845,826	9,749,041,071	(31,868,482)	(7,843,170)	(39,711,652)	369,300,567	XXX
12544U-AA-9	CIBC CAPITAL TRUST CORP FOREIGN		07/02/2019	Redemption 100.0000		445,918	445,918	808,481	438,039	0	(13,957)	0	(13,957)	191,060	445,918	(169,224)	0	(169,224)	22,330	06/30/2108
56501X-AA-1	MANULIFE FIN CAP TRUST CORP FOREGIN		09/16/2019	Scotia Capital Inc		61,208	60,345	68,814	58,574	0	0	0	0	10,241	60,345	(8,469)	863	(7,606)	3,246	12/31/2108
56501X-AA-1	MANULIFE FIN CAP TRUST CORP FOREGIN		12/31/2019	Redemption 100.0000		84,827	84,827	94,620	80,539	0	0	0	0	14,081	84,827	(9,792)	0	(9,792)	6,257	12/31/2108
26156F-AA-1	DRESDNER FNDG TRUST I BONDS 144A	D	07/02/2019	Citigroup Capital Markets Inc		521,100	386,000	167,133	178,090	0	2,143	0	2,143	0	180,233	0	340,867	340,867	16,172	06/30/2031
749770-AQ-6	RABOBANK NEDERLAND NV PERPETUAL FRGN	D	06/28/2019	Call 100.0000		3,750,000	3,750,000	2,700,000	2,700,000	0	0	0	0	0	2,700,000	0	1,050,000	1,050,000	0	01/01/9999
4899999. Subtotal - Bonds - Hybrid Securities						4,863,053	4,727,090	3,839,048	3,455,242	0	(11,814)	0	(11,814)	215,382	3,471,323	(187,485)	1,391,730	1,204,245	48,005	XXX
220405-A*-5	JPM CORSAIR AMAZON ASSET BACKED		12/02/2019	Paydown		31,436,588	31,436,588	30,553,220	30,727,885	0	708,703	0	708,703	0	31,436,588	0	0	0	0	09/01/2020
40637#-AB-9	Halsey Street Investment, LLC Sr Note Bu		11/30/2019	Redemption 100.0000		465,544	465,544	465,544	465,544	0	0	0	0	0	465,544	0	0	0	20,534	09/30/2025
40637#-AC-7	Halsey Street Investment, LLC Sr Note Ae		12/01/2019	Various		4,708,844	4,708,844	4,708,844	4,708,844	0	0	0	0	0	4,708,844	0	0	0	296,123	12/01/2026
40637#-AF-0	Halsey Street Investment, LLC Sr Note Wh		12/31/2019	Redemption 100.0000		41,541	41,541	41,541	41,541	0	0	0	0	0	41,541	0	0	0	6,170	12/31/2027
40637#-AJ-2	Halsey Street Investment, LLC Prom-NT Sc		04/30/2019	Redemption 100.0000		577,639	577,639	577,639	577,639	0	0	0	0	0	577,639	0	0	0	44,484	04/30/2028
74408#-AF-6	Pru Ann Life Assurance Corp Senior Note		06/20/2019	Maturity		65,569,620	65,569,620	65,569,620	65,569,620	0	0	0	0	0	65,569,620	0	0	0	918,958	06/20/2019
74467@-AA-7	Pru Ann Life Assurance Corp Note		06/28/2019	Maturity		75,000,000	75,000,000	75,000,000	75,000,000	0	0	0	0	0	75,000,000	0	0	0	778,125	06/28/2019
74467@-AC-3	Pru Ann Life Assurance Corp Note		01/10/2019	Call 100.0000		100,000,000	100,000,000	100,000,000	100,000,000	0	0	0	0	0	100,000,000	0	0	0	116,223	06/28/2026
83083*-AA-4	Skyline (Nwk NJ) CTL Pass-Thru Credit-Te		12/15/2019	Various		6,353,027	6,353,027	6,353,027	6,353,027	0	0	0	0	0	6,353,027	0	0	0	178,265	03/15/2040
P7921#-AA-8	Prudential Chile II Spa Promissory Note	B	08/30/2019	Call 100.0000		17,372,575	17,372,575	18,337,857	18,011,525	0	0	0	0	326,332	17,372,575	(965,282)	0	(965,282)	1,155,639	03/07/2026
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						301,525,378	301,525,378	301,607,292	301,455,625	0	708,703	0	708,703	326,332	301,525,378	(965,282)	0	(965,282)	3,514,521	XXX
00220*-AA-2	ASC Leasing VIII, Inc. Senior Secured		12/31/2019	Redemption 100.0000		310,556	310,556	310,556	310,556	0	0	0	0	0	310,556	0	0	0	12,731	11/25/2020
00452@-AB-7	AM LLC Senior Secured Term Loan		10/08/2019	Call 100.0000		1,408,000	1,408,000	1,408,000	1,408,000	0	0	0	0	0	1,408,000	0	0	0	34,112	04/30/2023
00452@-AB-7	AM LLC Senior Secured Term Loan		12/31/2019	Redemption 100.0000		440,000	440,000	440,000	440,000	0	0	0	0	0	440,000	0	0	0	18,299	04/30/2023
00857@-AD-4	Peaker Power Holdings, LLC Senior Secure		12/31/2019	Call 100.0000		621,297	621,297	621,297	621,297	0	0	0	0	0	621,297	0	0	0	44,728	09/30/2024
00857@-AD-4	Peaker Power Holdings, LLC Senior Secure		12/31/2019	Redemption 100.0000		653,546	653,546	653,546	653,546	0	0	0	0	0	653,546	0	0	0	28,941	09/30/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03880@-AA-5	ArcaTech Systems, LLC Senior Secured Ter		12/19/2019	Redemption 100.0000		2,250,000	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	0	0	122,528	12/19/2020
08516*-AC-4	Berlin Station LLC Term		10/31/2019	Redemption 100.0000		850,000	850,000	850,000	850,000	0	0	0	0	0	850,000	0	0	0	37,841	09/30/2022
14081*-AC-7	Carbon California Company, LLC Senior Se		12/31/2019	Various		4,891,667	4,891,667	4,891,667	4,891,667	0	0	0	0	0	4,891,667	0	0	0	220,639	02/15/2022
000000-00-0	HCA-THE HEALTHCARE CO HCA		11/20/2019	Call 100.2160		1,413,297	1,410,251	1,414,538	1,412,005	0	(52,981)	0	(52,981)	0	1,359,024	0	51,227	51,227	21,905	03/17/2023
000000-00-0	HCA-THE HEALTHCARE CO HCA		09/30/2019	Redemption 100.0000		10,738	10,738	10,771	10,751	0	(13)	0	(13)	0	10,738	0	0	0	33,497	03/17/2023
228047-A*-7	Crowley Holdings, Inc. Sr. Secured		06/20/2019	Various		4,902,000	4,902,000	4,902,000	4,902,000	0	0	0	0	0	4,902,000	0	0	0	148,744	10/14/2020
228047-A*-7	Crowley Holdings, Inc. Sr. Secured		04/15/2019	Redemption 100.0000		774,000	774,000	774,000	774,000	0	0	0	0	0	774,000	0	0	0	14,680	10/14/2020
26972@-AA-5	Eagle Op Corp/Stagnito Hldgs Term A		01/12/2019	Redemption 100.0000		(378,280)	(378,280)	(378,280)	(378,280)	0	0	0	0	0	(378,280)	0	0	0	0	02/16/2021
26972@-AC-1	Eagle Op Corp/Stagnito Hldgs Term B		01/12/2019	Redemption 100.0000		(93,354)	(93,354)	(93,354)	(93,354)	0	0	0	0	0	(93,354)	0	0	0	0	02/16/2021
40475#-AA-6	HDC/HW Intermediate Holdings Senior Secu		12/31/2019	Redemption 100.0000		79,950	79,950	79,950	79,950	0	0	0	0	0	79,950	0	0	0	5,064	12/21/2023
55338*-AB-3	M-Co Merger Sub, LLC Senior Secured Revo		01/25/2019	Call 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	0	03/31/2022
55338*-AC-1	M-Co Merger Sub, LLC Senior Secured Term		06/28/2019	Call 100.0000		14,888	14,888	14,888	14,888	0	0	0	0	0	14,888	0	0	0	599	03/31/2022
55338*-AC-1	M-Co Merger Sub, LLC Senior Secured Term		12/31/2019	Redemption 100.0000		346,698	346,698	346,698	346,698	0	0	0	0	0	346,698	0	0	0	17,768	03/31/2022
000000-00-0	NIELSEN FINANCE LLC NIELSEN FIN LLC		10/09/2019	Redemption 100.0000		32,742	32,742	32,815	32,779	0	(36)	0	(36)	0	32,742	0	0	0	108,683	10/04/2023
69889#-AA-5	PaR Systems Group, Inc. Senior Secured T		10/31/2019	Redemption 100.0000		240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	8,032	10/31/2022
75526@-AD-7	RE Victor Phelan Solar One LLC Senior Se		12/31/2019	Redemption 100.0000		935,049	935,049	935,049	935,049	0	0	0	0	0	935,049	0	0	0	38,926	06/30/2023
78414*-AD-8	SCMC Intermediate Holdings LLC Term Loan		12/31/2019	Call 100.0000		183,750	183,750	183,750	183,750	0	0	0	0	0	183,750	0	0	0	15,392	12/31/2020
78414*-AD-8	SCMC Intermediate Holdings LLC Term Loan		09/30/2019	Redemption 100.0000		551,250	551,250	551,250	551,250	0	0	0	0	0	551,250	0	0	0	15,210	12/31/2020
78417@-AB-7	S4T Holdings Corp. Senior Secured Term L		10/15/2019	Call 100.0000		984,375	984,375	984,375	984,375	0	0	0	0	0	984,375	0	0	0	57,120	04/16/2020
78417@-AB-7	S4T Holdings Corp. Senior Secured Term L		09/30/2019	Redemption 100.0000		132,812	132,812	132,812	132,812	0	0	0	0	0	132,812	0	0	0	4,826	04/16/2020
78417@-AB-7	S4T Holdings Corp. Senior Secured Term L		10/15/2019	Various		11,529,123	11,529,123	11,529,123	11,529,123	0	0	0	0	0	11,529,123	0	0	0	632,446	04/16/2020
78417@-AB-7	S4T Holdings Corp. Senior Secured Term L		09/30/2019	Various		940,024	940,024	940,024	940,024	0	0	0	0	0	940,024	0	0	0	42,076	04/16/2020
78417@-AC-5	S4T Holdings Corp. Senior Secured Revolv		10/15/2019	Various		13,770,000	13,770,000	13,770,000	13,770,000	0	0	0	0	0	13,770,000	0	0	0	418,531	04/16/2020
79400G-A*-7	Salary.com, Inc. Senior Secured Note		12/31/2019	Redemption 100.0000		437,500	437,500	437,500	437,500	0	0	0	0	0	437,500	0	0	0	25,782	12/31/2020
90290N-A*-0	USA Compression Partners, LP Senior Secu		10/31/2019	Call 100.0000		14,033,496	14,033,496	14,033,496	14,033,496	0	0	0	0	0	14,033,496	0	0	0	186,001	04/02/2023
000000-00-0	Worldwide Machinery Senior Secured Revol		12/26/2019	Call 100.0000		1,544,039	1,544,039	1,544,039	1,544,039	0	0	0	0	0	1,544,039	0	0	0	42,069	12/21/2023
C7467#-AC-8	Prairie Providt Res Canada Ltd Senior Se	A	12/04/2019	Call 100.0000		1,209,308	1,209,308	1,209,308	1,209,308	0	0	0	0	0	1,209,308	0	0	0	9,256	04/30/2021
C7467#-AD-6	Prairie Providt Res Canada Ltd Senior Se		05/31/2019	Call 100.0000		22,072,642	22,072,642	21,975,000	21,332,098	0	0	0	0	642,902	22,072,642	97,642	0	97,642	448,193	04/30/2021
G4214*-AA-5	HH Global Group Limited Senior Secured T	B	12/09/2019	Redemption 100.0000		583,728	583,728	594,569	580,753	0	0	0	0	13,817	583,728	(10,841)	0	(10,841)	20,839	09/08/2023
G4214*-AB-3	HH Global Group Limited Senior Secured T	D	12/09/2019	Redemption 100.0000		412,500	412,500	412,500	412,500	0	0	0	0	0	412,500	0	0	0	18,826	09/08/2023
G5338#-AA-9	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2019	Various		77	77	77	77	0	0	0	0	0	77	0	0	0	3	12/22/2022
G5338#-AA-9	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2019	Various		27	27	27	27	0	0	0	0	0	27	0	0	0	1	12/22/2022
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2019	Call 100.0000		196	196	194	194	0	1	0	1	0	195	0	1	1	7	12/22/2022
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2019	Redemption 100.0000		1,363,003	1,363,003	1,349,247	1,347,825	0	15,178	0	15,178	0	1,363,003	0	0	0	51,197	12/22/2022
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2019	Call 100.0000		69	69	68	68	0	0	0	0	0	68	0	0	0	3	12/22/2022
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2019	Redemption 100.0000		476,517	476,517	472,259	471,819	0	4,698	0	4,698	0	476,517	0	0	0	17,899	12/22/2022
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2019	Call 100.0000		179	179	179	179	0	0	0	0	0	179	0	0	0	8	12/20/2022
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2019	Redemption 100.0000		96,237	96,237	96,237	96,237	0	0	0	0	0	96,237	0	0	0	3,622	12/20/2022
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2019	Call 100.0000		366	366	366	366	0	0	0	0	0	366	0	0	0	14	12/20/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2019	Call 100.0000		144	144	144	144	0	0	0	0	0	144	0	0	0	5	12/20/2022
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2019	Redemption 100.0000		96,272	96,272	96,272	96,272	0	0	0	0	0	96,272	0	0	0	3,624	12/20/2022
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2019	Call 100.0000		366	366	366	366	0	0	0	0	0	366	0	0	0	14	12/20/2022
G6135#-AB-0	Milson Bidco Limited Term Loan A	B	02/22/2019	Redemption 100.0000		522,280	522,280	493,200	509,440	0	0	0	0	(16,240)	522,280	29,080	0	29,080	9,572	11/22/2022
G7256*-AA-7	Principle Global Ltd Senior Secured Term	B	12/20/2019	Redemption 100.0000		1,738,689	1,738,689	1,668,638	1,721,907	0	0	0	0	(53,269)	1,738,689	70,051	0	70,051	62,518	12/20/2022
G7256*-AA-7	Principle Global Ltd Tranche C Senior Se	B	12/20/2019	Redemption 100.0000		514,405	514,405	506,360	509,440	0	0	0	0	(3,080)	514,405	8,045	0	8,045	18,496	12/20/2022
G7547#-AA-2	Revolution Beauty Holdings Ltd Senior Se	B	11/21/2019	Redemption 100.0000		85,613	85,613	85,106	84,371	0	0	0	0	735	85,613	507	0	507	5,901	11/21/2023
G7547#-AB-0	Revolution Beauty Holdings Ltd Senior Se	D	11/21/2019	Call 100.0000		42,500	42,500	42,500	42,500	0	0	0	0	0	42,500	0	0	0	3,658	11/21/2023
G8286#-AA-5	Hamsard 3429 Limited Term Loan A	B	12/02/2019	Redemption 100.0000		2,482,374	2,482,374	2,438,122	2,483,520	0	0	0	0	(45,398)	2,482,374	44,252	0	44,252	90,068	03/24/2023
G87598-AA-5	Tensator Holdings Ltd Senior Secured Ter	D	12/16/2019	Redemption 100.0000		231,773	231,773	207,170	218,611	0	13,162	0	13,162	0	231,773	0	0	0	13,270	06/15/2021
G87598-AB-3	Tensator Holdings Ltd Senior Secured Ter	B	12/16/2019	Redemption 100.0000		164,513	164,513	147,474	149,838	0	20,294	0	20,294	14,530	164,513	(20,149)	0	(20,149)	8,318	06/15/2021
G87598-AC-1	Tensator Holdings Ltd Senior Secured Ter	B	12/16/2019	Redemption 100.0000		101,507	101,507	106,396	93,188	0	8,615	0	8,615	20,648	101,507	(20,945)	0	(20,945)	5,041	06/15/2021
G87598-AD-9	Tensator Holdings Ltd Senior Secured Rev	D	12/30/2019	Call 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	18,265	06/15/2021
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						96,339,448	96,336,402	96,047,289	95,503,969	0	8,918	0	8,918	574,645	96,285,173	197,642	51,228	248,870	3,165,788	XXX
8399997. Total - Bonds - Part 4						12,267,249,089	12,200,918,652	12,167,046,954	12,216,119,420	642	(36,985,782)	23,471,103	(60,456,243)	43,456,670	12,150,010,118	(33,257,106)	23,172,816	(10,084,290)	424,125,719	XXX
8399998. Total - Bonds - Part 5						1,987,157,842	1,856,158,145	1,897,151,345	0	0	39,486,639	0	39,486,639	0	1,936,410,393	(227,596)	50,002,755	49,775,159	28,467,081	XXX
8399999. Total - Bonds						14,254,406,931	14,057,076,797	14,064,198,299	12,216,119,420	642	2,500,857	23,471,103	(20,969,604)	43,456,670	14,086,420,511	(33,484,702)	73,175,571	39,690,869	452,592,800	XXX
22743#-11-0	CrossAccess Corporation Preferred Stock		06/28/2019	Write-Off	1,800.530	0	0.00	0	0	0	0	0	0	0	0	0	0	0	0	
88606*-12-9	Thunderbird Technologies, Inc. Preferred		06/28/2019	Write-Off	4,428.000	0	0.00	16	1	15	0	0	15	0	16	0	(16)	(16)	0	
88606*-13-7	Thunderbird Technologies, Inc. Equity Fu		06/28/2019	Write-Off	1,855,468.750	1	0.00	1	1	664	0	664	0	0	1	0	0	0	0	
G37188-AA-6	GAP Partnership Group Ltd	B	12/31/2019	PGIM, Inc.	0.000	(45,030)	0.00	0	0	0	0	0	0	0	(45,030)	(45,030)	0	(45,030)	0	
G8879#-AA-8	TimeC 1534 Limited	B	12/31/2019	PGIM, Inc.	0.000	22,368	0.00	0	0	0	0	0	0	0	22,368	22,368	0	22,368	0	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						(22,661)	XXX	17	2	679	0	664	15	0	(22,645)	(22,662)	(16)	(22,678)	0	XXX
8999997. Total - Preferred Stocks - Part 4						(22,661)	XXX	17	2	679	0	664	15	0	(22,645)	(22,662)	(16)	(22,678)	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						(22,661)	XXX	17	2	679	0	664	15	0	(22,645)	(22,662)	(16)	(22,678)	0	XXX
000000-00-0	Fosun Tourism Group COM	B	05/08/2019	Direct	1,375,800.000	2,965,458		2,774,385	2,832,661	(63,963)	0	0	(63,963)	5,687	2,762,188	(12,197)	203,270	191,073	0	
146875-60-4	Carver Bankcorp, Inc. Common Stock		04/05/2019	Direct	1,100.000	3,919		3,541	3,278	263	0	0	263	0	3,541	0	378	378	0	
178002-2#-7	City National Bancshares Corpo Common Un		12/30/2019	Write-Off	381,328.290	1		1	23,795	0	0	23,794	(23,794)	0	1	0	0	0	0	
178002-3#-6	City National Bancshares Corpo Common Un		12/30/2019	Write-Off	1,477,645.460	1		1	92,205	0	0	92,204	(92,204)	0	1	0	0	0	0	
22743#-10-2	CrossAccess Corporation Common Stock		06/28/2019	Write-Off	108.790	0		0	0	0	0	0	0	0	0	0	0	0	0	
25213A-20-6	DEX Media Inc Dex Media		05/20/2019	Tender (Corp Action)	37,791.000	383,579		89,754	372,241	(282,488)	0	0	(282,488)	0	89,754	0	293,825	293,825	0	
31339#-11-1	Federal Home Loan Bank of NY Class B Com		12/20/2019	Direct	253,075.000	25,307,500		25,307,500	25,307,500	0	0	0	0	0	25,307,500	0	0	0	1,682,610	
48238#-10-9	KAMC Holdings, Inc. Class A Common Share		08/14/2019	Various	10,000,000.000	15,252,761		10,037,215	12,600,000	(2,562,785)	0	0	(2,562,785)	0	10,037,215	0	5,215,546	5,215,546	0	
66116*-11-0	North Milwaukee State Bank CL B COM STK		04/10/2019	Write-Off	2,500.000	0		25,000	25,000	0	0	0	0	0	25,000	0	(25,000)	(25,000)	0	
000000-00-0	Seabrook International, LLC Common Equit		05/09/2019	Various	65,437,012.130	0		450	0	450	0	0	450	0	450	0	(450)	(450)	0	
83416*-10-4	SolarWinds Inc Class A Common Shares		12/31/2019	Taxable Exchange	7,993.840	8,013,540		7,993,851	7,388,479	605,372	0	0	605,372	0	7,993,851	0	19,689	19,689	0	
83416*-20-3	SolarWinds Inc Class B Common Shares		12/31/2019	Tax Free Exchange	298,406.980	80,746		80,746	4,126,969	(4,046,223)	0	0	(4,046,223)	0	80,746	0	0	0	0	
88642R-10-9	Tidewater, Inc. New Common Units		05/15/2019	Various	203,972.930	4,751,253		5,080,886	3,902,002	1,178,884	0	0	1,178,884	0	5,080,886	0	(329,633)	(329,633)	0	
J2616#-10-8	Japan Investor Solutions & Tec Common St	D	06/28/2019	Write-Off	2,000.000	1		1	1	0	0	0	0	0	1	0	0	0	0	
Y2357S-11-4	Everbright Securities Co Ltd Common Shar	B	05/06/2019	Direct	4,432,999.960	4,443,552		3,963,420	3,963,420	2,208,191	0	0	2,208,191	14,736	3,957,659	(5,760)	485,892	480,132	(63)	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						61,202,311	XXX	55,356,751	60,637,551	(2,962,299)	0	2,338,925	(5,301,224)	20,423	55,338,793	(17,957)	5,863,517	5,845,560	1,682,547	XXX
00771J-67-5	AST WELLINGTON MGMT REAL TOTAL RET		06/28/2019	PGIM, Inc.	114,772.730	1,033,953		1,042,136	996,227	45,909	0	0	45,909	0	1,042,136	0	(8,183)	(8,183)	0	
00771J-69-1	AST NEUBERGER BERMAN LONG-SHORT PO		04/10/2019	PGIM, Inc.	130,930.190	1,479,511		1,294,900	1,365,602	(70,702)	0	0	(70,702)	0	1,294,900	0	184,612	184,612	0	
00771J-70-9	AST FQ ABSOLUTE RETURN CURR PORT		04/10/2019	PGIM, Inc.	199,465.410	1,902,900		1,950,772	1,934,814	15,957	0	0	15,957	0	1,950,772	0	(47,872)	(47,872)	0	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00771J-71-7	AST MORGAN STANLEY MULTI-ASSET POR		06/28/2019	PGIM, Inc.	200,000.000	1,838,860		1,840,000	1,828,000	12,000	0	0	12,000	0	1,840,000	0	(1,140)	(1,140)	0	
00771J-75-8	AST EMERGING MANAGERS DIVERSIFIED		06/28/2019	PGIM, Inc.	200,000.000	2,385,360		2,000,000	2,154,000	(154,000)	0	0	(154,000)	0	2,000,000	0	385,360	385,360	0	
00771J-76-6	AST COLUMBIA ADAPTIVE RISK ALLOC P		01/25/2019	PGIM, Inc.	200,000.000	2,358,023		2,000,000	2,286,000	(286,000)	0	0	(286,000)	0	2,000,000	0	358,023	358,023	0	
00771J-80-8	AST FT K2 GLOBAL ABSOLUTE RETURN P		04/10/2019	PGIM, Inc.	91,530.040	917,131		840,246	892,418	(52,172)	0	0	(52,172)	0	840,246	0	76,885	76,885	0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						11,915,738	XXX	10,968,054	11,457,061	(489,008)	0	0	(489,008)	0	10,968,054	0	947,685	947,685	0	XXX
74408#-10-9	PRUCO Life Insurance Company		12/31/2019	PGIM, Inc.	0.000	104,000,000		0	104,000,000	0	0	0	0	0	104,000,000	0	0	0	0	
000000-00-0	Prudential Arizona Reinsurance Universal		12/31/2019	PGIM, Inc.	0.000	295,000,000		0	295,000,000	0	0	0	0	0	295,000,000	0	0	0	0	
G7613#-10-3	Rock Kensington		12/31/2019	PGIM, Inc.	0.000	50,625		0	50,625	0	0	0	0	0	50,625	0	0	0	0	
L7986*-10-0	Rock Rossmarkt SARL		12/31/2019	PGIM, Inc.	0.000	49,025,236		0	28,121,257	11,497,024	0	0	11,497,024	0	39,618,280	0	9,406,956	9,406,956	0	
L7987#-10-5	ROCK UK II REAL ESTATE SARL (EALING)		12/31/2019	PGIM, Inc.	0.000	86,988		0	86,988	0	0	0	0	0	86,988	0	0	0	0	
L7986#-10-6	Rock Harman House SARL		12/31/2019	PGIM, Inc.	0.000	0		0	1,107,852	(523,723)	0	0	(523,723)	0	584,129	0	(584,129)	(584,129)	0	
L7986#-10-8	Rock Oxford SARL		12/31/2019	PGIM, Inc.	0.000	347,754		0	347,754	0	0	0	0	0	347,754	0	0	0	0	
000000-00-0	Rock George V SARL		12/31/2019	PGIM, Inc.	0.000	88,047,425		0	62,454,197	13,302,650	0	0	13,302,650	0	75,756,846	0	12,290,579	12,290,579	0	
000000-00-0	Rock Rhine SARL		12/31/2019	PGIM, Inc.	0.000	18,854,297		0	15,058,028	6,424,854	0	0	6,424,854	0	21,482,882	0	(2,628,585)	(2,628,585)	0	
000000-00-0	Rock Hamburg SARL		12/31/2019	PGIM, Inc.	0.000	24,441,934		0	20,451,921	4,844,895	0	0	4,844,895	0	25,296,817	0	(854,883)	(854,883)	0	
000000-00-0	Rock Marty S C SP		12/31/2019	PGIM, Inc.	0.000	64,839,761		0	65,905,320	475,360	0	0	475,360	0	66,380,680	0	(1,540,919)	(1,540,919)	0	
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						644,694,020	XXX	0	592,583,942	36,021,060	0	0	36,021,060	0	628,605,001	0	16,089,019	16,089,019	0	XXX
9799997. Total - Common Stocks - Part 4						717,812,069	XXX	66,324,805	664,678,554	32,569,753	0	2,338,925	30,230,828	20,423	694,911,848	(17,957)	22,900,221	22,882,264	1,682,547	XXX
9799998. Total - Common Stocks - Part 5						8,021,721	XXX	11,235,946	0	(3,296,605)	0	0	(3,296,605)	15,769	7,955,110	0	66,610	66,610	0	XXX
9799999. Total - Common Stocks						725,833,790	XXX	77,560,751	664,678,554	29,273,148	0	2,338,925	26,934,223	36,192	702,866,958	(17,957)	22,966,831	22,948,874	1,682,547	XXX
9899999. Total - Preferred and Common Stocks						725,811,129	XXX	77,560,768	664,678,556	29,273,827	0	2,339,589	26,934,238	36,192	702,844,313	(40,619)	22,966,815	22,926,196	1,682,547	XXX
9999999 - Totals						14,980,218,060	XXX	14,141,759,067	12,880,797,976	29,274,469	2,500,857	25,810,692	5,964,634	43,492,862	14,789,264,824	(33,525,321)	96,142,386	62,617,065	454,275,347	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-RY-6	UNITED STATES TREASURY TREASURY		05/22/2019	Various	07/26/2019	Various	191,350,000	184,272,504	191,438,579	184,295,705	0	23,201	0	23,201	0	0	7,142,874	7,142,874	1,581,167	940,717
912810-SD-1	UNITED STATES TREASURY TREASURY		03/28/2019	PGIM, Inc.	09/12/2019	Various	600,000,000	622,500,000	632,274,158	622,410,656	0	(89,344)	0	(89,344)	0	0	9,863,502	9,863,502	5,308,658	2,088,398
912810-SE-9	UNITED STATES TREASURY TREASURY		02/11/2019	Various	11/13/2019	Various	180,900,000	191,828,729	199,189,125	191,785,145	0	(43,583)	0	(43,583)	0	0	7,403,980	7,403,980	2,267,305	1,085,696
912810-SF-6	UNITED STATES TREASURY TREASURY		05/07/2019	Goldman Sachs & Co	05/21/2019	Various	33,800,000	34,750,625	34,842,130	34,749,779	0	(846)	0	(846)	0	0	92,352	92,352	271,691	229,691
912810-SH-2	UNITED STATES TREASURY TREASURY		09/05/2019	PGIM, Inc.	11/15/2019	Various	38,140,000	45,127,248	42,820,577	45,110,463	0	(16,785)	0	(16,785)	0	0	(2,289,886)	(2,289,886)	448,765	339,684
912828-5H-9	UNITED STATES TREASURY TREASURY		01/03/2019	CITIGROUP GLOBAL MARKETS INC.	11/15/2019	Barclays Capital Inc	13,500,000	13,480,197	13,490,920	13,489,563	0	9,366	0	9,366	0	0	1,357	1,357	321,957	59,018
912828-5M-8	UNITED STATES TREASURY TREASURY		05/21/2019	Goldman Sachs & Co	09/11/2019	Deutsche Bank Securities Inc	37,500,000	39,713,379	41,929,688	39,648,095	0	(65,284)	0	(65,284)	0	0	2,281,593	2,281,593	385,318	22,291
912828-6R-6	UNITED STATES TREASURY TREASURY		05/22/2019	Barclays Capital Inc	05/28/2019	Various	9,900,000	9,927,457	9,975,785	9,927,356	0	(101)	0	(101)	0	0	48,430	48,430	17,597	13,922
918408-AA-9	VA (Rochester NY) Ctl Pass-Thr CTL		09/20/2019	Direct	12/25/2019	Redemption 100.0000	59,592	59,592	59,592	59,592	0	0	0	0	0	0	0	0	395	0
0599999. Subtotal - Bonds - U.S. Governments							1,105,149,592	1,141,659,731	1,166,020,554	1,141,476,354	0	(183,376)	0	(183,376)	0	0	24,544,202	24,544,202	10,602,853	4,779,417
135087-D3-5	CANADIAN GOVERNMENT GOVT FOREIGN	A	06/06/2019	Various	07/31/2019	Various	446,168	524,169	532,699	530,078	0	(130)	0	(130)	0	6,038	2,621	8,659	3,213	2,688
135087-YQ-1	CANADIAN GOVERNMENT GOVT FOREIGN	A	04/12/2019	National Bank Of Canada	04/12/2019	Scotia Capital Inc	217,603	291,810	292,193	291,810	0	0	0	0	0	0	383	383	3,148	3,219
13509P-GS-6	CANADIAN HOUSING TRUST DISCOUNT NOTE	A	07/04/2019	Merrill Lynch Bonds Canada	09/18/2019	Various	151,028	163,715	160,971	161,218	0	(187)	0	(187)	0	(2,310)	(247)	(2,557)	980	256
13509P-HF-3	CANADIAN HOUSING TRUST DISCOUNT NOTE	A	07/04/2019	TD SECURITIES INC	07/18/2019	Various	190,714	202,103	200,465	201,223	0	(60)	0	(60)	0	(819)	(758)	(1,577)	508	350
683234-B9-8	ONTARIO (PROVINCE OF) GOVT FOREIGN	A	02/11/2019	Natl BK of Canada Financial	03/15/2019	Various	283,381	357,354	361,290	354,537	0	(167)	0	(167)	0	(2,651)	6,753	4,102	3,606	2,655
68323A-CY-8	ONTARIO (PROVINCE OF) DISCOUNT NOTE	A	06/06/2019	Wood Gundy Inc	07/31/2019	Scotia Capital Inc	304,611	317,561	330,424	323,605	0	(73)	0	(73)	0	6,117	6,819	12,936	1,476	190
68333Z-AC-1	ONTARIO (PROVINCE OF) CORP FOREIGN	A	06/04/2019	Various	06/06/2019	DESJARDINS	118,047	124,586	125,447	125,289	0	(10)	0	(10)	0	712	158	870	75	31
74814Z-EF-6	PROVINCE OF QUEBEC GOVT FOREIGN	A	02/22/2019	DESJARDINS	06/06/2019	Various	44,773	60,670	61,716	59,597	0	(98)	0	(98)	0	(976)	2,119	1,143	1,001	542
71654Q-CW-0	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	D	09/27/2019	Taxable Exchange	10/21/2019	Market Axess	23,000	23,771	24,396	23,768	0	(2)	0	(2)	0	0	627	627	147	20
1099999. Subtotal - Bonds - All Other Governments							1,779,325	2,065,739	2,089,601	2,071,125	0	(727)	0	(727)	0	6,111	18,475	24,586	14,154	9,951
59455#-AA-0	Michigan CTL Pass-Thru TR CTL		09/13/2019	Direct	12/15/2019	Redemption 100.0000	42,070	42,070	42,070	42,070	0	0	0	0	0	0	0	0	257	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							42,070	42,070	42,070	42,070	0	0	0	0	0	0	0	0	257	0
3132L8-EV-5	FHLMC POOL NO V82848 3.000% 12/01/46		10/08/2019	Morgan Stanley & Co, Inc	12/01/2019	Paydown	32,635	33,926	32,635	32,635	0	(1,290)	0	(1,290)	0	0	0	0	116	24
3132WJ-UZ-2	FHLMC POOL NO Q45099 3.500% 12/01/46		05/20/2019	Suntrust Capital Markets Inc	12/01/2019	Paydown	227,138	232,461	227,138	227,138	0	(5,324)	0	(5,324)	0	0	0	0	2,668	486
3132XC-SA-4	FHLMC POOL NO G67713 4.000% 06/01/48		06/11/2019	Merrill Lynch,Pierce,Fenner &	12/01/2019	Paydown	654,202	688,139	654,202	654,202	0	(33,937)	0	(33,937)	0	0	0	0	7,868	872
31335A-UU-0	FHLMC POOL NO G60595 3.000% 05/01/46		08/08/2019	Citigroup Capital Markets Inc	12/01/2019	Paydown	608,998	626,507	608,998	608,998	0	(17,509)	0	(17,509)	0	0	0	0	3,296	609
3136B1-WE-0	FANNIE MAE CMO 3.500% 04/25/48		10/07/2019	Goldman Sachs & Co	12/01/2019	Paydown	247,679	260,760	247,679	247,679	0	(13,081)	0	(13,081)	0	0	0	0	993	217
3138ER-NB-2	FNMA POOL NO AL9385 3.000% 11/01/46		08/08/2019	INTL FC STONE FINANCIAL INC	12/01/2019	Paydown	800,169	821,298	800,169	800,169	0	(21,129)	0	(21,129)	0	0	0	0	5,057	800
3140J9-G3-8	FNMA POOL NO BM4973 3.500% 05/01/43		04/18/2019	Various	12/01/2019	Various	1,613,375	1,642,869	1,613,375	1,613,375	0	(29,495)	0	(29,495)	0	0	0	0	19,265	1,882
3140JA-M9-6	FNMA POOL NO BM5783 3.500% 04/01/47		04/18/2019	Various	12/01/2019	Various	654,858	665,908	654,858	654,858	0	(11,051)	0	(11,051)	0	0	0	0	9,283	1,464
3140JA-QA-9	FNMA POOL NO BM5848 4.000% 10/01/48		05/07/2019	Various	12/01/2019	Various	5,893,389	6,129,585	5,893,389	5,893,389	0	(236,196)	0	(236,196)	0	0	0	0	86,017	7,858
3140Q8-KK-0	FNMA POOL NO CA1197 4.000% 02/01/48		05/07/2019	Various	12/01/2019	Various	1,638,303	1,706,827	1,638,303	1,638,303	0	(68,524)	0	(68,524)	0	0	0	0	23,983	1,986
3140X4-NW-2	FNMA POOL NO FM1001 3.000% 12/01/47		08/28/2019	TD SECURITIES (USA) LLC	12/01/2019	Paydown	296,200	305,873	296,200	296,200	0	(9,673)	0	(9,673)	0	0	0	0	1,581	272
3140X4-SJ-6	FNMA POOL NO FM1001 3.500% 12/01/47		08/28/2019	JP Morgan	12/01/2019	Paydown	512,466	539,851	512,466	512,466	0	(27,385)	0	(27,385)	0	0	0	0	2,978	548
35563C-AJ-7	FMMH BONDS RESEC TRUST_15-R1 CMBS		07/26/2019	Various	12/25/2019	Various	904,273	950,389	904,273	904,273	0	(46,116)	0	(46,116)	0	0	0	0	14,091	4,526
35563C-AS-7	FMMH BONDS RESEC TRUST_15-R1 CMO		07/26/2019	Various	12/25/2019	Various	1,916,402	2,025,886	1,916,402	1,916,402	0	(109,483)	0	(109,483)	0	0	0	0	44,740	7,772
35563P-KG-3	FREDDIE MAC CMO 3.500% 08/25/58		05/08/2019	Various	12/01/2019	Various	3,457,958	3,510,944	3,457,958	3,457,958	0	(52,986)	0	(52,986)	0	0	0	0	51,382	14,792
35563P-KG-3	FREDDIE MAC CMO 3.500% 08/25/58		05/08/2019	Citigroup Capital Markets Inc	05/28/2019	Redemption 100.0000	424,789	431,298	424,789	424,789	0	(6,509)	0	(6,509)	0	0	0	0	1,239	1,817
64990F-MU-5	NY ST DORM AUTH CORP 5.427% 03/15/39		10/10/2019	Taxable Exchange	11/01/2019	Call 143.7120	5,000	5,945	7,186	5,943	0	(2)	0	(2)	0	(943)	(943)	(943)	2,229	19
3199999. Subtotal - Bonds - U.S. Special Revenues							19,887,836	20,578,466	19,890,020	19,888,777	0	(689,690)	0	(689,690)	0	0	(943)	(943)	276,786	45,944
000000-00-0	AVENGER FLIGHT GROUP, LLC Sr. Secured Te		12/13/2019	Direct	12/31/2019	Redemption 100.0000	25,761	25,761	25,761	25,761	0	0	0	0	0	0	0	0	76	0
000000-00-0	AVENGER FLIGHT GROUP, LLC Sr. Secured Te		12/13/2019	Direct	12/31/2019	Call 100.0000	3,234	3,234	3,234	3,234	0	0	0	0	0	0	0	0	0	0
08162V-AD-0	BENCHMARK MORTGAGE TRUST BMARK CMBS		03/21/2019	Deutsche Bank Securities Inc	12/23/2019	UBS International	2,000,000	2,019,873	2,136,172	2,018,457	0	(1,416)	0	(1,416)	0	0	117,715	117,715	50,865	1,919
09247X-AN-1	BLACKROCK INC CORPORATE		01/07/2019	Morgan Stanley & Co, Inc	03/18/2019	SUMRIDGE PARTNERS LLC	1,240,000	1,207,996	1,240,434	1,208,698	0	703	0	703	0	0	31,736	31,736	20,391	12,565
09247X-AP-6	BLACKROCK INC CORPORATE		05/29/2019	Morgan Stanley & Co, Inc	10/21/2019	Seaport Group	100,000	101,421	106,987	101,381	0	(40)	0	(40)	0	0	5,606	5,606	1,562	280

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
12522#-AA-8	CDC Small Business Fin Corp. Promissory		01/25/2019	Direct	12/31/2019	Redemption 100.0000	55,556	54,528	55,556	55,556	0	1,027	0	1,027	0	0	0	0	2,352	174
125509-BV-0	CIGNA CORP CORPORATE 3.050% 10/15/27		02/19/2019	WELLS FARGO SEC LLC	10/11/2019	Taxable Exchange	4,100,000	3,823,701	3,841,154	3,841,154	0	17,453	0	17,453	0	0	0	0	123,661	43,768
12591K-AC-9	COMM MORTGAGE TRUST COMM_13-CR CMBS		03/12/2019	Deutsche Bank Securities Inc	12/01/2019	Paydown	1,199,953	1,217,530	1,199,953	1,199,953	0	(17,577)	0	(17,577)	0	0	0	0	19,096	1,570
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-UB CMBS		10/08/2019	Credit Suisse First Boston Cor	12/01/2019	Paydown	39,517	40,734	39,517	39,517	0	(1,216)	0	(1,216)	0	0	0	0	174	34
12592P-BD-4	COMM MORTGAGE TRUST CMBS		08/14/2019	Various	12/01/2019	Paydown	53	54	53	53	0	(2)	0	(2)	0	0	0	0	1	0
12630B-AY-4	COMM MORTGAGE TRUST COMM_13-CR CMBS		12/01/2019	Barclays Capital Inc	12/01/2019	Paydown	1,897,201	1,915,094	1,897,201	1,897,201	0	(17,893)	0	(17,893)	0	0	0	0	38,174	391
12631D-AZ-6	COMM MORTGAGE TRUST CMBS		04/25/2019	Merrill Lynch,Pierce,Fenner &	12/01/2019	Paydown	1,736,633	1,770,280	1,736,633	1,736,633	0	(33,647)	0	(33,647)	0	0	0	0	26,217	4,860
12696*-AC-8	Cyrq Power Systems, LLC Debt in a Projec		11/15/2019	Direct	12/31/2019	Redemption 100.0000	65,018	65,018	65,018	65,018	0	0	0	0	0	0	0	0	640	0
151020-AU-8	Celgene Corporation CORPORATE		04/24/2019	RBC Capital Markets	11/22/2019	Taxable Exchange	10,000,000	10,750,000	10,740,985	10,740,985	0	(9,015)	0	(9,015)	0	0	0	0	384,722	98,611
151020-AZ-7	Celgene Corporation CORPORATE		04/10/2019	Various	11/22/2019	Taxable Exchange	44,225,000	44,717,425	44,711,440	44,711,488	0	(5,937)	0	(5,937)	0	0	(48)	(48)	1,520,357	286,989
167885-A#-9	Chicago Parking Meters, LLC Senior Secur		01/30/2019	Direct	12/30/2019	Redemption 100.0000	771,472	771,472	771,472	771,472	0	0	0	0	0	0	0	0	23,324	0
17322A-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		02/14/2019	BREAN MURRAY CARRET &	12/01/2019	Paydown	4,857,757	4,934,798	4,857,757	4,857,757	0	(77,041)	0	(77,041)	0	0	0	0	78,286	8,627
17322V-AU-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		10/08/2019	Various	12/01/2019	Paydown	2,359,850	2,385,014	2,359,850	2,359,850	0	(25,164)	0	(25,164)	0	0	0	0	52,140	3,915
20047#-AB-5	Comm-Works Invt Hldg Co, LLC Sr. Secured		05/29/2019	Direct	07/17/2019	Call 100.0000	1,458,000	1,458,000	1,458,000	1,458,000	0	0	0	0	0	0	0	0	62,502	0
217020-C@-3	Coorstek, Inc Senior Note		05/01/2019	PGIM, Inc.	07/19/2019	Redemption 100.0000	6,150,000	6,145,087	6,150,000	6,150,000	0	4,913	0	4,913	0	0	0	0	113,775	64,473
254687-CN-4	WALT DISNEY COMPANY CORPORATE		03/20/2019	Taxable Exchange	11/26/2019	Tax Free Exchange	10,000,000	9,958,759	12,131,000	11,684,143	0	1,725,383	0	1,725,383	0	0	446,857	446,857	606,458	0
254687-CU-8	WALT DISNEY COMPANY CORPORATE		03/20/2019	Taxable Exchange	11/26/2019	Tax Free Exchange	5,550,000	5,692,206	6,635,858	6,365,731	0	673,524	0	673,524	0	0	270,127	270,127	293,919	0
254687-CW-4	WALT DISNEY COMPANY CORPORATE		03/20/2019	Taxable Exchange	11/26/2019	Tax Free Exchange	2,000,000	2,154,121	2,589,100	2,448,553	0	294,432	0	294,432	0	0	140,547	140,547	129,833	0
254687-DE-3	WALT DISNEY COMPANY CORPORATE		03/20/2019	Taxable Exchange	11/26/2019	Tax Free Exchange	4,000,000	4,151,785	4,996,040	4,793,565	0	641,780	0	641,780	0	0	202,475	202,475	210,467	0
254687-DG-8	WALT DISNEY COMPANY CORPORATE		03/20/2019	Taxable Exchange	11/26/2019	Tax Free Exchange	5,100,000	5,259,833	6,403,305	6,092,511	0	832,678	0	832,678	0	0	310,794	310,794	258,936	0
254687-DL-7	WALT DISNEY COMPANY CORPORATE		03/20/2019	Taxable Exchange	11/26/2019	Tax Free Exchange	1,148,000	1,206,097	1,452,036	1,377,270	0	171,172	0	171,172	0	0	74,767	74,767	55,893	0
254687-DN-3	WALT DISNEY COMPANY CORPORATE		03/20/2019	Taxable Exchange	11/26/2019	Tax Free Exchange	3,362,000	3,406,943	4,300,200	4,070,563	0	663,620	0	663,620	0	0	229,637	229,637	167,708	0
254687-DS-2	WALT DISNEY COMPANY CORPORATE		03/20/2019	Taxable Exchange	11/26/2019	Tax Free Exchange	5,000,000	5,256,790	6,575,100	6,287,785	0	1,030,995	0	1,030,995	0	0	287,315	287,315	260,521	0
254687-DY-9	WALT DISNEY COMPANY CORPORATE		03/20/2019	Taxable Exchange	11/26/2019	Tax Free Exchange	6,197,000	6,424,951	8,102,949	7,635,250	0	1,210,300	0	1,210,300	0	0	467,699	467,699	262,546	0
254687-EA-0	WALT DISNEY COMPANY CORPORATE		03/20/2019	Taxable Exchange	11/26/2019	Tax Free Exchange	6,130,000	6,127,658	8,221,556	7,776,800	0	1,649,142	0	1,649,142	0	0	444,756	444,756	268,085	0
254687-EC-6	WALT DISNEY COMPANY CORPORATE		03/20/2019	Taxable Exchange	11/26/2019	Tax Free Exchange	4,900,000	4,876,503	7,616,756	7,057,721	0	2,181,217	0	2,181,217	0	0	559,035	559,035	272,889	0
254687-EG-7	WALT DISNEY COMPANY CORPORATE		03/20/2019	Taxable Exchange	11/26/2019	Tax Free Exchange	11,065,000	11,367,359	15,330,889	14,317,373	0	2,950,014	0	2,950,014	0	0	1,013,517	1,013,517	502,812	0
254687-EN-2	WALT DISNEY COMPANY CORPORATE		03/20/2019	Taxable Exchange	11/26/2019	Tax Free Exchange	1,000,000	1,263,623	1,421,970	1,343,100	0	79,477	0	79,477	0	0	78,870	78,870	47,150	0
254687-EQ-5	WALT DISNEY COMPANY CORPORATE		03/20/2019	Taxable Exchange	11/26/2019	Tax Free Exchange	9,000,000	8,949,632	11,980,530	11,447,105	0	2,497,473	0	2,497,473	0	0	533,425	533,425	378,225	0
254687-ES-1	WALT DISNEY COMPANY CORPORATE		03/20/2019	Taxable Exchange	11/26/2019	Tax Free Exchange	2,262,000	2,696,018	2,789,996	2,688,743	0	(7,276)	0	(7,276)	0	0	101,253	101,253	81,602	0
254687-EY-8	WALT DISNEY COMPANY CORPORATE		03/20/2019	Taxable Exchange	11/26/2019	Tax Free Exchange	13,026,000	11,904,194	21,180,146	19,477,632	0	7,573,438	0	7,573,438	0	0	1,702,514	1,702,514	689,835	0
254687-FC-5	WALT DISNEY COMPANY CORPORATE		03/20/2019	Taxable Exchange	11/26/2019	Tax Free Exchange	33,072,000	29,149,185	64,218,548	45,919,691	0	16,770,505	0	16,770,505	0	0	18,298,858	18,298,858	1,785,337	0
260543-CP-6	DOW CHEMICAL CO/THE CORPORATE		06/28/2019	Suntrust Capital Markets Inc	11/25/2019	Tax Free Exchange	1,055,000	1,259,375	1,259,375	1,257,989	0	(1,386)	0	(1,386)	0	0	1,386	1,386	28,463	5,205
260543-CQ-4	DOW CHEMICAL CO/THE CORPORATE		05/22/2019	Merrill Lynch,Pierce,Fenner &	11/25/2019	Tax Free Exchange	9,000,000	9,631,710	9,631,710	9,602,932	0	(28,778)	0	(28,778)	0	0	28,778	28,778	426,000	208,800
260543-CU-5	DOW CHEMICAL CO/THE CORPORATE		06/26/2019	Various	11/25/2019	Tax Free Exchange	11,890,000	12,266,689	12,266,689	12,264,113	0	(2,576)	0	(2,576)	0	0	2,576	2,576	293,287	31,059
260543-CW-1	DOW CHEMICAL CO/THE CORPORATE		09/06/2019	Various	11/25/2019	Tax Free Exchange	3,180,000	3,309,544	3,309,544	3,304,187	0	(5,356)	0	(5,356)	0	0	5,356	5,356	59,239	20,950
26875P-AP-6	EOG RESOURCES INC CORPORATE		08/27/2019	Various	12/12/2019	Suntrust Capital Markets Inc	9,195,000	10,289,345	10,091,972	10,239,441	0	(49,904)	0	(49,904)	0	0	(147,469)	(147,469)	160,057	46,639
27933@-AB-9	EducationDynamics, LLC Senior Secured Re		11/22/2019	Direct	11/26/2019	Call 100.0000	1,864,000	1,864,000	1,864,000	1,864,000	0	0	0	0	0	0	0	0	68,589	0
28103*-AY-3	Edison Properties Senior Unsecured Note		05/28/2019	Direct	12/28/2019	Redemption 100.0000	55,206	55,206	55,206	55,206	0	0	0	0	0	0	0	0	794	0
29252B-AA-7	Enbridge Pipelines LLC Senior Note		02/28/2019	Various	12/30/2019	Various	519,120	511,318	519,120	519,120	0	7,802	0	7,802	0	0	0	0	15,858	4,878
29373F-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		10/30/2019	Various	12/20/2019	Paydown	961,510	966,502	961,510	961,510	0	(4,992)	0	(4,992)	0	0	0	0	10,728	1,135
34530N-AA-5	FORD AUTO ASSET BACKED		01/22/2019	RBC Capital Markets	10/15/2019	Paydown	3,765,000	3,744,116	3,765,000	3,765,000	0	20,884	0	20,884	0	0	0	0	65,229	2,174
36191Y-BA-5	GS MORTGAGE SECURITIES TRUST CMBS		08/29/2019	BREAN MURRAY CARRET &	12/01/2019	Paydown	973,256	986,943	973,256	973,256	0	(13,686)	0	(13,686)	0	0	0	0	6,201	206
36198F-AF-9	GS MORTGAGE SECURITIES TRUST CMBS		03/07/2019	Credit Suisse First Boston Cor	12/01/2019	Paydown	1,078,425	1,095,697	1,078,425	1,078,425	0	(17,272)	0	(17,272)	0	0	0	0	18,130	1,143
40573L-AS-5	CIGNA CORP CORPORATE 4.375% 10/15/28		03/28/2019	RBC Capital Markets	08/28/2019	Tax Free Exchange	10,000,000	10,426,800	10,426,800	10,410,748	0	(16,052)	0	(16,052)	0	0	16,052	16,052	414,410	235,764

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
42670B-AA-7	Henry Ford Health System CTL		12/12/2019	Direct	12/15/2019	Redemption 100.0000	5,314	5,314	5,314	5,314	0	0	0	0	0	0	0	0	1	0
44667#-AB-4	Huntington Foam, LLC Senior Secured Revo		03/29/2019	Direct	05/08/2019	Call 100.0000	413,571	413,571	413,571	413,571	0	0	0	0	0	0	0	0	4,759	0
46634S-AD-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		09/24/2019	Merrill Lynch,Pierce,Fenner &	12/01/2019	Paydown	906,464	920,911	906,464	906,464	0	(14,447)	0	(14,447)	0	0	0	0	4,717	1,979
50012B-AA-7	Kodiak Gas Services, LLC Senior Secured		05/31/2019	Direct	06/05/2019	Call 100.0000	17,360,051	17,360,051	17,360,051	17,360,051	0	0	0	0	0	0	0	0	179,408	0
51889R-AA-7	LAUREL ROAD REFI STUDENT LOAN ASSET BACK		07/19/2019	Merrill Lynch,Pierce,Fenner &	12/25/2019	Paydown	5,930,572	5,930,516	5,930,572	5,930,572	0	56	0	56	0	0	0	0	41,510	0
52204#-AA-9	Canal Taylor North LLC TR CTF		08/01/2019	PGIM, Inc.	12/01/2019	Redemption 100.0000	188,677	190,888	188,677	188,677	0	(2,210)	0	(2,210)	0	0	0	0	1,563	778
55391#-AB-3	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec		04/30/2019	Various	12/02/2019	Various	1,858,990	1,858,990	1,858,990	1,858,990	0	0	0	0	0	0	0	0	34,397	0
55391#-AB-3	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec		04/30/2019	Direct	12/02/2019	Baxter PRT PRV	2,712,923	2,712,923	2,712,923	2,712,923	0	0	0	0	0	0	0	0	101,735	0
57636Q-AJ-3	Mastercard Inc CORPORATE		01/25/2019	Various	03/18/2019	Morgan Stanley & Co, Inc	343,000	346,224	352,299	346,180	0	(44)	0	(44)	0	0	6,118	6,118	6,803	5,102
58944#-AA-1	Mercy Health CTL Pass-Thru TR CTL		08/28/2019	Direct	12/15/2019	Redemption 100.0000	11,477	11,477	11,477	11,477	0	0	0	0	0	0	0	0	123	0
58944#-AB-9	Mercy Health CTL Pass-Thru TR CTL		11/26/2019	Direct	12/15/2019	Redemption 100.0000	11,105	11,105	11,105	11,105	0	0	0	0	0	0	0	0	31	0
59113B-AA-6	Metal Technolgies IND Inc Senior Note		08/01/2019	PGIM, Inc.	12/09/2019	Redemption 100.0000	712,667	730,475	712,667	712,667	0	(17,808)	0	(17,808)	0	0	0	0	16,748	4,838
59166E-AB-1	MET_RPL MST_19-1A 3.750% 04/25/58		04/26/2019	Various	12/01/2019	Various	2,726,689	2,776,197	2,726,689	2,726,689	0	(49,508)	0	(49,508)	0	0	0	0	38,455	8,237
61690G-AC-5	MORGAN STANLEY BAML TRUST MSBA CMBS		02/22/2019	Merrill Lynch,Pierce,Fenner &	12/01/2019	Paydown	10,203,663	10,343,167	10,203,663	10,203,663	0	(139,503)	0	(139,503)	0	0	0	0	173,949	25,375
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS		12/01/2019	Merrill Lynch,Pierce,Fenner &	12/01/2019	Paydown	3,545,552	3,481,982	3,545,552	3,545,552	0	63,571	0	63,571	0	0	0	0	44,620	486
61760R-BB-7	MORGAN STANLEY CAPITAL I TRUST CMBS		11/25/2019	BREAN MURRAY CARRET &	12/01/2019	Paydown	40,869	41,733	40,869	40,869	0	(864)	0	(864)	0	0	0	0	140	122
61761D-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS		07/23/2019	Morgan Stanley & Co, Inc	12/01/2019	Paydown	59,671	60,670	59,671	59,671	0	(1,000)	0	(1,000)	0	0	0	0	431	114
61763K-AY-0	MORGAN STANLEY BAML TRUST MSBA CMBS		03/11/2019	Credit Suisse First Boston Cor	12/01/2019	Paydown	1,306,077	1,329,494	1,306,077	1,306,077	0	(23,418)	0	(23,418)	0	0	0	0	20,103	1,591
63909B-AE-8	Nautical Solutions, LLC Senior Secured N		07/10/2019	Direct	08/09/2019	Call 100.0000	116,691	116,691	116,691	116,691	0	0	0	0	0	0	0	0	2,066	0
63909B-AF-5	Nautical Solutions, LLC Senior Secured N		07/10/2019	Direct	12/02/2019	Baxter PRT PRV	27,914	27,914	27,914	27,914	0	0	0	0	0	0	0	0	1,125	0
63935C-AA-9	Navient Student Loan Trust ASSET BACKED		10/17/2019	Barclays Capital Inc	12/15/2019	Paydown	1,547,588	1,547,448	1,547,588	1,547,588	0	140	0	140	0	0	0	0	4,779	0
63940X-AA-6	NAVIENT FFELP ABS FLOATER		01/15/2019	RBC Capital Markets	12/26/2019	Paydown	7,261,708	7,261,708	7,261,708	7,261,708	0	0	0	0	0	0	0	0	114,872	0
63941M-AA-9	EARNEST REFI STUDENT LOAN TRUS ASSET BAC		07/23/2019	RBC Capital Markets	12/15/2019	Paydown	5,922,188	5,921,528	5,922,188	5,922,188	0	661	0	661	0	0	0	0	37,326	0
64031K-AA-2	NELNET STUDENT LOAN TRUST FFEL ABS FLOAT		04/02/2019	Deutsche Bank Securities Inc	12/26/2019	Paydown	296,241	295,975	296,241	296,241	0	266	0	266	0	0	0	0	2,558	231
651639-AU-0	NEWMONT MINING CORP CORPORATE		04/22/2019	Taxable Exchange	08/09/2019	Tax Free Exchange	9,688,000	10,589,489	11,043,254	10,582,426	0	(7,063)	0	(7,063)	0	0	460,828	460,828	351,997	195,065
693475-AX-3	PNC FINANCIAL SERVICES CORPORATE		08/26/2019	Suntrust Capital Markets Inc	12/12/2019	RBC Capital Markets	4,465,000	4,561,042	4,523,581	4,557,029	0	(4,013)	0	(4,013)	0	0	(33,448)	(33,448)	46,114	11,287
739388-AB-8	Poydras Gaming, LLC Senior Secured Term		01/24/2019	Direct	02/08/2019	Call 100.0000	3,750,000	3,750,000	3,750,000	3,750,000	0	0	0	0	0	0	0	0	19,356	0
74063B-AA-5	Pref Apt Com Op Partnership LP Revolver		10/11/2019	Direct	10/18/2019	Call 100.0000	41,440,000	41,440,000	41,440,000	41,440,000	0	0	0	0	0	0	0	0	111,503	0
74251V-AM-4	PRINCIPAL FINANCIAL GROUP INC CORPORATE		08/23/2019	Pierpont Securities	12/12/2019	WELLS FARGO SEC LLC	4,085,000	4,273,319	4,223,686	4,265,778	0	(7,541)	0	(7,541)	0	0	(42,092)	(42,092)	74,222	35,880
74906#-AA-4	Qumpus(dba Better World Books) Mezzanine		03/29/2019	Interest Capitalization	07/03/2019	Call 95.2763	116,770	116,770	111,254	116,770	0	0	0	0	0	0	(5,516)	(5,516)	5,564	0
749418-AA-3	RDO Equipment Co Senior Secured Note		06/03/2019	PGIM, Inc.	09/18/2019	Redemption 100.0000	3,000,000	3,042,202	3,000,000	3,000,000	0	(42,202)	0	(42,202)	0	0	0	0	57,150	23,813
78471H-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		01/18/2019	Deutsche Bank Securities Inc	12/15/2019	Paydown	5,502,264	5,502,182	5,502,264	5,502,264	0	82	0	82	0	0	0	0	96,092	0
80285J-AC-0	SANTANDER RETAIL AUTO LEASE TR ASSET BAC		11/13/2019	Various	12/20/2019	Paydown	2,599,965	2,601,174	2,599,965	2,599,965	0	(1,209)	0	(1,209)	0	0	0	0	40,866	461

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
83401C-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		08/06/2019	JP Morgan Securities, Inc	12/15/2019	Paydown	8,094,339	8,094,044	8,094,339	8,094,339	0	295	0	295	0	0	0	0	40,779	0
84167#-AC-3	Southeastern Freight Lines, In Senior No		06/03/2019	PGIM, Inc.	08/21/2019	Call 100.0000	9,120,000	9,401,827	9,862,507	9,441,221	0	39,394	0	39,394	0	0	(321,221)	(321,221)	1,036,278	194,575
84167#-AC-3	Southeastern Freight Lines, In Senior No		06/03/2019	PGIM, Inc.	06/30/2019	Redemption 100.0000	2,280,000	2,350,457	2,280,000	2,280,000	0	(70,457)	0	(70,457)	0	0	0	0	57,228	48,644
857477-BD-4	STATE STREET CORP CORP FLOATER		01/30/2019	Goldman Sachs & Co	03/18/2019	Barclays Capital Inc	4,700,000	4,950,369	4,997,621	4,947,428	0	(2,941)	0	(2,941)	0	0	50,193	50,193	57,847	31,357
88579Y-BG-5	3M CO CORPORATE 3.375% 03/01/29		02/12/2019	Morgan Stanley & Co, Inc	03/18/2019	Morgan Stanley & Co, Inc	85,000	84,970	85,708	84,969	0	(1)	0	(1)	0	0	739	739	223	0
89177B-AA-3	TOWD POINT MASTER TRUST CMO FLOATER		01/24/2019	Merrill Lynch,Pierce,Fenner &	12/01/2019	Paydown	2,361,036	2,346,656	2,361,036	2,361,036	0	14,380	0	14,380	0	0	0	0	46,671	7,378
89178B-AA-2	TOWD POINT MORTGAGE TRUST TPMT CMO FLOAT		11/04/2019	Merrill Lynch,Pierce,Fenner &	12/01/2019	Paydown	1,728,697	1,745,456	1,728,697	1,728,697	0	(16,760)	0	(16,760)	0	0	0	0	8,294	5,152
89840*-AA-5	Tunnel Hill Partners, LP Revolver B		02/06/2019	Direct	02/08/2019	Call 100.0000	453,750	453,750	453,750	453,750	0	0	0	0	0	0	0	0	446	0
91159H-HM-5	US BANCORP SR NT CORPORATE		08/26/2019	FTN FINANCIAL SECURITIES	12/12/2019	WELLS FARGO SEC LLC	8,995,000	9,427,570	9,353,091	9,409,260	0	(18,310)	0	(18,310)	0	0	(56,169)	(56,169)	177,376	93,723
92826C-AH-5	Visa Inc CORPORATE 2.750% 09/15/27		01/25/2019	Various	03/18/2019	MILLENIUM ADVISORS, LLC	2,345,000	2,239,197	2,282,623	2,240,744	0	1,546	0	1,546	0	0	41,879	41,879	33,139	24,004
92937E-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2019	Goldman Sachs & Co	12/01/2019	Paydown	10,897,457	10,746,340	10,897,457	10,897,457	0	151,117	0	151,117	0	0	0	0	157,309	1,592
94989A-AR-6	WELLS FARGO COMMERCIAL MORTGAG CMBS		11/20/2019	Morgan Stanley & Co, Inc	12/01/2019	Paydown	2,175,727	2,174,367	2,175,727	2,175,727	0	1,360	0	1,360	0	0	0	0	5,356	3,749
B8A5ZB-5A-0	CARMX_AUTO ABS FLOATER		01/08/2019	Credit Suisse First Boston Cor	04/04/2019	Redemption 100.0000	7,436,000	7,436,000	7,436,000	7,436,000	0	0	0	0	0	0	0	0	47,497	0
B8A60G-0T-9	CARMX_AUTO ABS FLOATER		01/15/2019	Credit Suisse First Boston Cor	04/04/2019	Redemption 100.0000	9,464,000	9,464,000	9,464,000	9,464,000	0	0	0	0	0	0	0	0	65,002	0
B8A647-6S-1	CARMX_AUTO ABS FLOATER		02/04/2019	Credit Suisse First Boston Cor	04/04/2019	Redemption 100.0000	6,750,000	6,750,000	6,750,000	6,750,000	0	0	0	0	0	0	0	0	33,494	0
B8A64W-Q5-4	CARMX_AUTO ABS FLOATER		02/11/2019	Credit Suisse First Boston Cor	04/04/2019	Redemption 100.0000	8,100,000	8,100,000	8,100,000	8,100,000	0	0	0	0	0	0	0	0	35,060	0
06368B-2H-0	BANK OF MONTREAL CORP FOREIGN	A	03/04/2019	Nesbitt Burns	11/25/2019	Wood Gundy Inc	142,718	142,583	145,568	142,686	0	1	0	1	0	102	2,882	2,984	2,968	0
064151-S9-5	BANK OF NOVA SCOTIA DISCOUNT NOTE	A	11/25/2019	RBC Dominion Securities Inc	12/16/2019	Wood Gundy Inc	41,820	43,918	44,007	44,436	0	(20)	0	(20)	0	539	(430)	109	508	411
07813Z-CB-8	BELL CANADA LTD CORP FOREIGN	A	05/08/2019	Scotia Capital Inc	05/28/2019	National Bank Of Canada	59,376	59,289	59,631	59,255	0	1	0	1	0	(35)	376	341	130	0
29251Z-BS-5	ENBRIDGE INC CORP FOREIGN	A	10/01/2019	Scotia Capital Inc	12/17/2019	Nesbitt Burns	53,206	52,788	52,764	53,166	0	(2)	0	(2)	0	381	(403)	(22)	336	0
31943B-BZ-2	FIRST CAPITAL REALTY DISCOUNT NOTE	A	07/11/2019	RBC Dominion Securities Inc	10/01/2019	TD SECURITIES INC	15,093	15,281	15,243	15,093	0	0	0	0	0	(189)	150	(39)	104	0
47788Z-AC-5	JOHN DEERE CANADA FUNDING INC CORP FOREI	A	03/26/2019	RBC Dominion Securities Inc	09/19/2019	National Bank Of Canada	52,745	52,267	52,926	52,738	0	1	0	1	0	471	188	659	633	0
63306A-FX-9	NATIONAL BK CDA MONTREAL QUE CORP FOREIG	A	02/27/2019	National Bank Of Canada	11/25/2019	Wood Gundy Inc	67,603	68,483	69,220	67,603	0	0	0	0	0	(880)	1,617	737	1,475	0
66509C-AA-8	Northern Courier Pipeline LP DISCOUNT NO	A	07/10/2019	RBC Dominion Securities Inc	12/31/2019	Redemption 100.0000	2,108	2,084	2,108	2,108	0	0	0	0	0	24	0	24	32	0
000000-00-0	Northern Courier Pipeline LP Senior Secu	A	07/17/2019	Direct	12/31/2019	Redemption 100.0000	897,995	887,692	897,995	897,995	0	0	0	0	0	10,303	0	10,303	13,826	0
70632Z-AP-6	PEMBINA PIPELINE CORP DISCOUNT NOTE	A	09/09/2019	Wood Gundy Inc	12/11/2019	Nesbitt Burns	37,832	37,995	37,842	37,828	0	0	0	0	0	(167)	14	(153)	243	0
775109-BJ-9	ROGERS COMMUN INC. 3.250% 05/01/29	A	04/23/2019	RBC Dominion Securities Inc	09/11/2019	Wood Gundy Inc	7,593	7,439	7,782	7,574	0	0	0	0	0	135	208	343	92	0
780086-QY-3	ROYAL BANK OF CANADA DISCOUNT NOTE	A	06/27/2019	RBC Dominion Securities Inc	10/28/2019	DESJARDINS	42,097	41,934	41,690	42,097	0	0	0	0	0	164	(408)	(244)	326	0
89353Z-CD-8	TRANS CANADA PIPELINES CORP FOREIGN	A	04/08/2019	Wood Gundy Inc	07/04/2019	Various	76,033	75,024	82,149	76,003	0	(4)	0	(4)	0	983	6,146	7,129	734	0
C1465*-AK-9	CGI Group Inc Senior Note	A	06/03/2019	PGIM, Inc.	09/12/2019	Redemption 100.0000	9,571,429	9,741,503	9,571,429	9,571,429	0	(170,074)	0	(170,074)	0	0	0	0	178,986	80,544
053633-AG-8	AVERY PT III CLO LTD CLO	D	10/09/2019	Barclays Capital Inc	10/18/2019	Paydown	834,004	834,004	834,004	834,004	0	0	0	0	0	0	0	0	7,288	6,734
05633W-AB-9	BAC San Jose DPR Funding Senior Secured	D	08/01/2019	PGIM, Inc.	11/15/2019	Redemption 100.0000	1,600,000	1,606,435	1,600,000	1,600,000	0	(6,435)	0	(6,435)	0	0	0	0	27,000	15,200
12481X-AC-4	CONSTANTINOU BROS PROPERTIES P CLO	D	05/14/2019	Goldman Sachs & Co	11/27/2019	Call 100.0000	29,500,000	29,367,250	29,500,000	29,389,891	0	22,641	0	22,641	0	0	110,109	110,109	633,562	89,843
28623D-AA-7	Elevation CLO Ltd CLO 2.993% 04/18/27	D	06/03/2019	Merrill Lynch,Pierce,Fenner &	10/18/2019	Paydown	21,876,722	21,876,722	21,876,722	21,876,722	0	0	0	0	0	0	0	0	198,749	0
338422-AQ-1	FLAGSHIP CLO 2.851% 01/16/26	D	01/10/2019	Morgan Stanley & Co, Inc	10/16/2019	Paydown	2,072,717	2,061,731	2,072,717	2,072,717	0	10,985	0	10,985	0	0	0	0	55,468	17,030
459410-AB-5	International Diversified Co Senior Secu	C	08/01/2019	PGIM, Inc.	11/20/2019	Redemption 100.0000	621,000	631,772	621,000	621,000	0	(10,772)	0	(10,772)	0	0	0	0	10,363	5,450
87244A-BA-7	WIND RIVER CLO LTD CLO	D	01/10/2019	Morgan Stanley & Co, Inc	07/12/2019	Call 100.0000	8,479,147	8,483,387	8,479,147	8,482,240	0	(1,147)	0	(1,147)	0	0	(3,093)	(3,093)	174,034	83,297
87244A-BA-7	WIND RIVER CLO LTD CLO	D	01/10/2019	Morgan Stanley & Co, Inc	04/15/2019	Paydown	20,853	20,863	20,853	20,853	0	(10)	0	(10)	0	0	0	0	428	205
96130A-CN-6	WESTPAC BANKING CORPORATION (N CERTIFICA	D	05/31/2019	Various	12/09/2019	Merrill Lynch,Pierce,Fenner &	59,000,000	59,000,000	58,998,466	59,000,000	0	0	0	0	0	0	(1,534)	(1,534)	733,026	0

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G3718#-AB-2	The Gap Partnership Bidco Ltd Subordinat	D	06/03/2019	Interest Capitalization	07/25/2019	Call 100.0000	205,517	205,517	205,517	205,517	0	0	0	0	0	0	0	0	7,186	0
G3718#-AC-0	The Gap Partnership Bidco Ltd Loan Note	B	06/03/2019	Interest Capitalization	07/25/2019	Call 100.0000	267,241	267,487	267,241	267,487	0	0	0	0	0	0	(246)	(246)	5,751	0
G3718#-AE-6	The Gap Partnership Bidco Ltd Senior Sec	B	07/25/2019	Direct	10/30/2019	Redemption 100.0000	643,550	635,600	643,550	643,550	0	0	0	0	0	7,950	0	7,950	9,171	0
G5427#-AA-1	LEAF II SPC (Lendable Inc.) Promissory N	C	09/17/2019	Direct	11/30/2019	Call 100.0000	4,863,393	4,863,393	4,863,393	4,863,393	0	0	0	0	0	0	0	0	176,490	27,451
G6144#-AF-0	Minova Insurance Holdings Ltd Senior Sec	D	09/19/2019	Direct	10/08/2019	Call 100.0000	8,250,000	8,250,000	8,250,000	8,250,000	0	0	0	0	0	0	0	0	96,312	0
G7178*-AF-1	Porterbrook Rail Finance Ltd Senior Secu	B	04/16/2019	Direct	10/16/2019	Redemption 100.0000	1,111,306	1,123,500	1,111,306	1,111,306	0	0	0	0	0	(12,194)	0	(12,194)	15,392	0
00458*-AF-6	AquaSure Finance Pty Ltd Senior Secured	D	01/15/2019	Direct	07/12/2019	Redemption 100.0000	98,025	98,025	98,025	98,025	0	0	0	0	0	0	0	0	2,082	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							632,287,307	635,552,021	702,103,579	675,920,049	0	40,360,440	0	40,360,440	0	7,587	25,441,021	25,448,608	16,147,293	2,137,827
00452@-AA-9	AM LLC Senior Secured Revolver		04/08/2019	Direct	06/10/2019	Call 100.0000	1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	0	0	0	19,629	0
000000-00-0	Altamira Technologies Corp Senior Secure		07/24/2019	Direct	12/31/2019	Redemption 100.0000	46,156	46,156	46,156	46,156	0	0	0	0	0	0	0	0	1,051	0
19770#-AC-8	Columbia Holdings Inc. Senior Secured Te		02/01/2019	Direct	11/29/2019	Redemption 100.0000	169,922	169,922	169,922	169,922	0	0	0	0	0	0	0	0	8,996	0
228047-A@-5	Crowley Holdings, Inc. Sr. Secured		06/18/2019	Direct	06/20/2019	Call 100.0000	2,322,000	2,322,000	2,322,000	2,322,000	0	0	0	0	0	0	0	0	661	0
000000-00-0	Crowley Holdings, Inc. Senior Secured		06/20/2019	Direct	12/20/2019	Call 100.0000	670,695	670,695	670,695	670,695	0	0	0	0	0	0	0	0	12,119	0
000000-00-0	HCA INC BK LN 1.866% 03/18/26		11/20/2019	Direct	12/31/2019	Redemption 100.0000	3,526	3,533	3,526	3,526	0	(8)	0	(8)	0	0	0	0	3,526	0
000000-00-0	JVMC Holdings Corp. Senior Secured Term		02/28/2019	Direct	12/31/2019	Call 100.0000	1,126,109	1,126,109	1,126,109	1,126,109	0	0	0	0	0	0	0	0	48,140	0
000000-00-0	JVMC Holdings Corp. Senior Secured Term		02/28/2019	Direct	09/30/2019	Redemption 100.0000	633,007	633,007	633,007	633,007	0	0	0	0	0	0	0	0	26,065	0
50012L-A*-5	Kodiak Gas Services, LLC Senior Secured		07/09/2019	Direct	12/23/2019	Call 100.0000	2,557,474	2,557,474	2,557,474	2,557,474	0	0	0	0	0	0	0	0	25,208	0
64551#-AA-3	New Horizons Baking Company Senior Secur		05/14/2019	Direct	12/09/2019	Redemption 100.0000	7,850,000	7,850,000	7,850,000	7,850,000	0	0	0	0	0	0	0	0	311,237	0
64551#-AB-1	New Horizons Baking Company Senior Secur		05/14/2019	Various	08/14/2019	Various	260,000	260,000	260,000	260,000	0	0	0	0	0	0	0	0	4,670	0
65446#-AB-7	Nine Point Energy, LLC Senior Secured Re		11/07/2019	Direct	12/23/2019	Call 100.0000	7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	0	0	0	36,419	0
78417@-AC-5	S4T Holdings Corp. Senior Secured Revolv		04/04/2019	Various	10/15/2019	Various	16,065,000	16,065,000	16,065,000	16,065,000	0	0	0	0	0	0	0	0	172,615	0
000000-00-0	S4T Holdings Corp. Sr. Secured Revolver		10/15/2019	Direct	12/26/2019	Call 100.0000	13,750,000	13,750,000	13,750,000	13,750,000	0	0	0	0	0	0	0	0	104,634	0
834388-AA-4	Soltage, LLC Senior Secured Term Loan		06/10/2019	Direct	12/31/2019	Call 100.0000	1,315,969	1,315,969	1,315,969	1,315,969	0	0	0	0	0	0	0	0	54,338	0
834388-AA-4	Soltage, LLC Senior Secured Term Loan		06/10/2019	Direct	12/31/2019	Redemption 100.0000	473,880	473,880	473,880	473,880	0	0	0	0	0	0	0	0	15,265	0
834388-AB-2	Soltage, LLC Senior Secured Revolver		06/10/2019	Direct	12/31/2019	Call 100.0000	790,084	790,084	790,084	790,084	0	0	0	0	0	0	0	0	24,203	0
90290N-A*-0	USA Compression Partners, LP Senior Secu		11/06/2019	Direct	12/17/2019	Call 100.0000	1,314,046	1,314,046	1,314,046	1,314,046	0	0	0	0	0	0	0	0	12,523	0
90376#-AA-1	USS Group LP Senior Secured Revolver A		12/19/2019	Direct	12/24/2019	Call 100.0000	12,591,709	12,591,709	12,591,709	12,591,709	0	0	0	0	0	0	0	0	28,713	0
90376#-AB-9	USS Group LP Senior Secured Revolver		04/10/2019	Direct	09/17/2019	Call 100.0000	3,029,605	3,029,605	3,029,605	3,029,605	0	0	0	0	0	0	0	0	38,659	0
000000-00-0	Venture Metals, LLC Senior Secure Term L		08/30/2019	Direct	12/31/2019	Redemption 100.0000	130,625	130,625	130,625	130,625	0	0	0	0	0	0	0	0	1,832	0
93382#-AB-5	Wapiti Raton, LLC Senior Secured Revolve		03/29/2019	Various	12/18/2019	Various	3,394,347	3,394,347	3,394,347	3,394,347	0	0	0	0	0	0	0	0	80,785	0
000000-00-0	Whisps Acquistion Corp. Senior Secured T		05/01/2019	Direct	12/31/2019	Call 100.0000	1,590,000	1,590,000	1,590,000	1,590,000	0	0	0	0	0	0	0	0	67,629	0
000000-00-0	Whisps Acquistion Corp. Senior Secured T		05/01/2019	Direct	12/31/2019	Redemption 100.0000	198,750	198,750	198,750	198,750	0	0	0	0	0	0	0	0	9,154	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
C7467#-AC-8	Prairie Providt Res Canada Ltd Senior Se	A	01/31/2019	Various	12/04/2019	Various	123,077	123,077	123,077	123,077	0	0	0	0	0	0	0	0	5,738	0
C7467#-AD-6	Prairie Providt Res Canada Ltd Senior Se	A	02/28/2019	Direct	05/31/2019	Call 100.0000	11,095,166	11,389,183	11,095,166	11,095,166	0	0	0	0	0	(294,018)	0	(294,018)	191,776	0
G4214*-AA-5	HH Global Group Limited Senior Secured T	B	06/17/2019	Direct	12/09/2019	Redemption 100.0000	656,304	663,947	656,304	656,304	0	0	0	0	0	(7,643)	0	(7,643)	17,567	0
G6916#-AA-7	Parker Bldg Supplies LTD Senior Secured	B	11/26/2019	Direct	12/27/2019	Call 100.0000	5,059,228	4,998,861	5,059,228	5,059,228	0	0	0	0	0	60,367	0	60,367	84,780	0
G8759@-AD-9	Tensator Holdings Ltd Senior Secured Rev	D	08/16/2019	Direct	11/26/2019	Call 100.0000	795,339	795,339	795,339	795,339	0	0	0	0	0	0	0	0	17,806	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							97,012,016	97,253,318	97,012,018	97,012,018	0	(8)	0	(8)	0	(241,294)	0	(241,294)	1,425,738	0
8399998. Total - Bonds							1,856,158,145	1,897,151,345	1,987,157,842	1,936,410,393	0	39,486,639	0	39,486,639	0	(227,596)	50,002,755	49,775,159	28,467,081	6,973,139
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
29428V-10-4	Epizyme, Inc. Common Units		06/24/2019	Direct	07/11/2019	Direct	3,437.000	51,967	46,118	51,967	0	0	0	0	0	0	(5,849)	(5,849)	0	0
60935Y-20-8	MoneyGram International Inc COM		11/12/2019	Direct	11/25/2019	Direct	77,138.000	269,212	231,378	269,212	0	0	0	0	0	0	(37,833)	(37,833)	0	0
702149-10-5	Party City Holdco Inc COM		11/12/2019	Direct	11/25/2019	Direct	92,220.000	218,561	165,495	218,561	0	0	0	0	0	0	(53,067)	(53,067)	0	0
72941B-10-6	Pluralsight, Inc COM		02/14/2019	Direct	04/18/2019	Direct	24,124.000	709,969	766,343	709,969	0	0	0	0	0	0	56,374	56,374	0	0
83417Q-10-5	SolarWinds Corp Common Stock		10/23/2018	Taxable Exchange	05/28/2019	Direct	45,363.000	680,445	789,997	680,445	0	0	0	0	0	0	109,552	109,552	0	0
N14506-10-4	Elastic N.V. COM	C	05/17/2019	Direct	06/03/2019	Direct	920.000	78,333	75,787	78,333	0	0	0	0	0	0	(2,547)	(2,547)	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								2,008,487	2,075,118	2,008,487	0	0	0	0	0	0	66,630	66,630	0	0
00771J-81-6	AST TRP DIVERSIFIED REAL GROWTH PO		01/25/2019	PGIM, Inc.	01/28/2019	Prudential Mutual Fund Service	397.500	5,152	5,132	5,152	0	0	0	0	0	0	(20)	(20)	0	0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								5,152	5,132	5,152	0	0	0	0	0	0	(20)	(20)	0	0
000000-00-0	PRU FINANCIAL SEC INVESTMENT TRUST		06/30/2019	PGIM, Inc.	12/31/2019	PGIM, Inc.	0.000	0	5,941,471	5,941,471	5,941,471	0	0	5,941,471	0	0	0	0	0	0
000000-00-0	IMPACT INVESTMENTS BRIDGES UK SARL		09/30/2019	PGIM, Inc.	12/31/2019	PGIM, Inc.	0.000	9,222,307	0	0	(9,238,076)	0	0	(9,238,076)	15,769	0	0	0	0	0
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other								9,222,307	5,941,471	5,941,471	(3,296,605)	0	0	(3,296,605)	15,769	0	0	0	0	0
9799998. Total - Common Stocks								11,235,946	8,021,721	7,955,110	(3,296,605)	0	0	(3,296,605)	15,769	0	66,610	66,610	0	0
9899999. Total - Preferred and Common Stocks								11,235,946	8,021,721	7,955,110	(3,296,605)	0	0	(3,296,605)	15,769	0	66,610	66,610	0	0
9999999 - Totals								1,908,387,291	1,995,179,563	1,944,365,503	(3,296,605)	39,486,639	0	36,190,034	15,769	(227,596)	50,069,365	49,841,769	28,467,081	6,973,139

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
744355-3#-3	Prudential Realty Securities, Inc.				8BIII	NO	0	171,259	0	126.000	50.4
0799999. Subtotal - Preferred Stock - Investment Sub							0	171,259	0	XXX	XXX
0999999. Total Preferred Stocks							0	171,259	0	XXX	XXX
74408#-10-9	Pruco Life Insurance Company		79227		8BI	NO	0	1,665,359,134	0	250,000.000	100.0
000000-00-0	Prudential Legacy Insurance Company of New Jersey		13809		8BI	NO	0	251,705,417	0	5,000,000.000	100.0
000000-00-0	Prudential Retirement Insurance and Annuity Company		93629		8BI	NO	0	1,178,002,150	0	25,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							0	3,095,066,701	0	XXX	XXX
19416#-10-4	Colico II, Inc.				8BIII	NO	0	518,485,435	0	100.000	100.0
19417#-10-3	COLICO, INC.				8BIII	NO	0	2,087,835,642	0	100.000	100.0
68568@-10-9	Orchard Street Acres Inc.				8BIII	NO	0	773,039,668	0	100.000	100.0
G7613#-10-3	Rock Kensington Limited				8BIII	NO	0	28,801,582	0	1.000	100.0
L7986@-10-8	Rock Oxford S.a r.l.				8BIII	NO	0	39,973,007	0	12,500.000	100.0
L7987#-10-5	Rock UK Real Estate II S.a.r.l.				8BIII	NO	0	20,670,597	0	12,500.000	100.0
744355-2#-4	Prudential Realty Securities, Inc.				8BIII	NO	0	567,180,715	0	92.000	100.0
1699999. Subtotal - Common Stock - Investment Sub							0	4,035,986,646	0	XXX	XXX
1899999. Total Common Stocks							0	7,131,053,347	0	XXX	XXX
1999999 - Totals							0	7,131,224,606	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 9,149,225,182

2.Total amount of intangible assets nonadmitted $ 3,258,778,142

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
74443#-10-6	Pruco Life Insurance Company of New Jersey	Pruco Life Insurance Company	0	400,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
ABN AMRO FUNDING USA LLC COMMERCIAL PAPE			11/29/2019	JP Morgan Securities, Inc	03/02/2020	11,663,324	0	19,841	0	0	11,700,000	11,643,482	0	0	1.850	1.885	MAT	0	0
Citizens Solar Holdings IX LLC Debt in a			12/30/2019	Direct	05/31/2020	11,857,089	0	0	0	0	11,857,089	11,857,089	1,052	0	1.325	3.503	FMAN	29,162	0
Hy Vee, Inc. Series R Senior Note			06/03/2019	Gib US Ann HFR2 - PCG	01/15/2020	15,010,428	0	(154,863)	0	0	15,000,000	15,165,291	168,783	0	5.330	3.529	JAJO	399,750	106,600
ING US FUNDING LLC COMMERCIAL PAPER			08/15/2019	JP Morgan Securities, Inc	08/13/2020	34,000,000	0	0	0	0	34,000,000	34,000,000	33,839	0	1.991	2.457	MON	252,352	0
ING US FUNDING LLC COMMERCIAL PAPER			09/25/2019	ING Bank	09/23/2020	20,000,000	0	0	0	0	20,000,000	20,000,000	10,489	0	2.098	2.329	MJSD	112,548	0
JACKSON NATL LIFE GLOBAL CORP FLOATER			07/25/2019	Cantor Fitzgerald & Co. Inc.	04/27/2020	30,021,191	0	(28,429)	0	0	30,000,000	30,049,620	121,097	0	2.236	2.335	JAJO	193,811	0
NEXTERA ENERGY CAPITAL HOLDING COMMERCIA			12/23/2019	Merrill Lynch,Pierce,Fenner &	03/26/2020	49,752,083	0	26,250	0	0	50,000,000	49,725,833	0	0	2.100	2.141	MAT	0	0
PARKER HANNIFIN CORPORATION COMMERCIAL P			11/14/2019	BONY Capital Markets	03/17/2020	9,956,511	0	27,467	0	0	10,000,000	9,929,044	0	0	2.060	2.104	MAT	0	0
PARKER HANNIFIN CORPORATION COMMERCIAL P			11/14/2019	BONY Capital Markets	03/18/2020	9,955,939	0	27,467	0	0	10,000,000	9,928,472	0	0	2.060	2.104	MAT	0	0
PROTECTIVE LIFE GLOBAL FUNDING CORP FLOA			07/22/2019	Cantor Fitzgerald & Co. Inc.	07/13/2020	50,075,063	0	(62,137)	0	0	50,000,000	50,137,200	256,845	0	2.371	2.399	JAJO	341,599	29,704
BANK OF NOVA SCOTIA COMMERCIAL PAPER		A	10/23/2019	JP Morgan Securities, Inc	05/19/2020	2,748,862	0	567	0	0	2,750,000	2,748,296	1,911	0	1.924	2.114	MON	8,783	307
FED DESJA QUEBEC COMMERCIAL PAPER		A	11/05/2019	JP Morgan Securities, Inc	02/12/2020	8,980,785	0	26,078	0	0	9,000,000	8,954,708	0	0	1.830	1.865	MAT	0	0
FED DESJA QUEBEC COMMERCIAL PAPER		A	08/14/2019	Citigroup Capital Markets Inc	08/14/2020	35,500,000	0	0	0	0	35,500,000	35,500,000	31,394	0	1.990	1.652	MON	267,427	0
PSP CAPITAL INC COMMERCIAL PAPER		A	10/18/2019	Merrill Lynch,Pierce,Fenner &	01/21/2020	24,973,611	0	95,000	0	0	25,000,000	24,878,611	0	0	1.900	1.936	MAT	0	0
ROYAL BANK OF CANADA MONEY MARKET FRGN		A	01/31/2019	Merrill Lynch,Pierce,Fenner &	01/27/2020	30,000,076	0	(3,014)	0	0	30,000,000	30,003,090	107,555	0	1.986	2.804	JAJO	595,424	16,454
TOYOTA CREDIT CANADA INC COMMERCIAL PAPE		A	07/29/2019	Toyota Motor Credit Corp	04/24/2020	20,000,000	0	0	0	0	20,000,000	20,000,000	2,261	0	2.035	2.484	MON	189,023	0
AUSTRALIA AND NEW ZEALAND BANK COMMERCIA		D	10/11/2019	JP Morgan Securities, Inc	07/15/2020	28,000,000	0	0	0	0	28,000,000	28,000,000	25,010	0	2.010	2.184	MON	101,722	0
BNG BANK NV COMMERCIAL PAPER		D	08/28/2019	JP Morgan Securities, Inc	03/31/2020	40,000,000	0	0	0	0	40,000,000	40,000,000	2,188	0	1.951	2.270	MON	284,041	0
COMMONWEALTH BANK OF AUSTRALIA MONEY MAR		D	04/03/2019	Merrill Lynch,Pierce,Fenner &	04/02/2020	25,000,000	0	0	0	0	25,000,000	25,000,000	134,928	0	2.135	2.278	JAJO	307,161	0
COMMONWEALTH BANK OF AUSTRALIA COMMERCIA		D	09/26/2019	JP Morgan Securities, Inc	09/24/2020	30,000,000	0	0	0	0	30,000,000	30,000,000	13,898	0	2.085	2.285	MJSD	159,685	0
DNB BANK ASA COMMERCIAL PAPER		D	07/18/2019	Academy Securities Inc	07/22/2020	19,500,000	0	0	0	0	19,500,000	19,500,000	9,678	0	1.985	2.472	MON	184,453	0
HSBC BANK PLC MONEY MARKET FRGN		D	03/01/2019	JP Morgan Securities, Inc	02/28/2020	25,000,000	0	0	0	0	25,000,000	25,000,000	46,839	0	1.984	2.696	FMAN	473,288	0
ONTARIO TEACHERS FINANCE TRUST COMMERCIA		A	10/17/2019	RBC Capital Markets	09/16/2020	24,994,835	0	1,410	0	0	25,000,000	24,993,425	22,219	0	2.000	2.180	MON	88,614	7,468
HSBC BANK PLC COMMERCIAL PAPER		D	10/15/2019	JP Morgan Securities, Inc	10/13/2020	25,000,000	0	0	0	0	25,000,000	25,000,000	120,839	0	2.231	2.231	JAJO	0	0
KFW COMMERCIAL PAPER		D	10/30/2019	Citigroup Capital Markets Inc	02/03/2020	24,958,865	0	76,038	0	0	25,000,000	24,882,826	0	0	1.795	1.829	MAT	0	0
MIZUHO BANK LTD (NEW YORK BRAN CORP FRGN		D	09/06/2019	Cantor Fitzgerald & Co. Inc.	04/15/2020	16,632,480	0	(13,480)	0	0	16,620,000	16,645,960	83,935	0	2.331	2.372	JAJO	111,848	68,082
NATIONAL AUSTRALIA BANK LIMITE COMMERCIA		D	06/26/2019	Citigroup Capital Markets Inc	06/25/2020	25,000,000	0	0	0	0	25,000,000	25,000,000	6,847	0	1.972	2.584	MON	283,999	0
NEDERLANDSE WATERSCHAPSBANK NV COMMERCIA		D	11/14/2019	Barclays Capital Inc	03/06/2020	4,235,996	0	10,342	0	0	4,250,000	4,225,654	0	0	1.825	1.861	MAT	0	0
SHELL INTERNATIONAL FINANCE BV COMMERCIA		D	08/09/2019	Citigroup Capital Markets Inc	06/29/2020	19,800,000	0	161,111	0	0	20,000,000	19,638,889	0	0	2.000	2.056	MAT	0	0
SHELL INTERNATIONAL FINANCE BV COMMERCIA		D	08/09/2019	Citigroup Capital Markets Inc	06/29/2020	9,900,000	0	80,556	0	0	10,000,000	9,819,444	0	0	2.000	2.056	MAT	0	0
SHELL INTERNATIONAL FINANCE BV COMMERCIA		D	08/08/2019	Citigroup Capital Markets Inc	06/30/2020	19,798,889	0	161,111	0	0	20,000,000	19,637,778	0	0	2.000	2.056	MAT	0	0
TOYOTA MOTOR FIN (NET) BV COMMERCIAL PAP		D	06/21/2019	Toyota Motor Credit Corp	03/20/2020	45,000,000	0	0	0	0	45,000,000	45,000,000	14,975	0	1.997	2.406	MJSD	523,883	0
WESTPAC BANKING CORP COMMERCIAL PAPER		D	06/26/2019	WELLS FARGO SEC LLC	01/02/2020	1,000,004	0	(809)	0	0	1,000,000	1,000,813	5,726	0	2.265	2.624	JAJO	13,415	6,563
WESTPAC BANKING CORP COMMERCIAL PAPER		D	06/19/2019	Merrill Lynch,Pierce,Fenner &	03/12/2020	1,110,788	0	565	0	0	1,111,000	1,110,222	1,196	0	1.937	2.581	MJSD	13,184	537
WESTPAC BANKING CORP CORP FRGN FLOATER		D	09/05/2019	Cantor Fitzgerald & Co. Inc.	09/01/2020	7,262,880	0	(6,173)	0	0	7,250,000	7,269,053	13,696	0	2.267	2.226	MJSD	45,270	1,509
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						756,689,699	0	444,898	0	0	757,538,089	756,244,800	1,237,200	0	XXX	XXX	XXX	4,980,442	237,224
CARMX_AUTO ABS FLOATER			06/24/2019	Credit Suisse First Boston Cor	02/14/2020	4,725,000	0	0	0	0	4,725,000	4,725,000	9,596	0	2.359	1.696	MON	85,593	0
CARMX_AUTO ABS FLOATER			08/01/2019	Credit Suisse First Boston Cor	02/14/2020	3,375,000	0	0	0	0	3,375,000	3,375,000	6,854	0	2.359	1.696	MON	30,466	0
CARMX_AUTO ABS FLOATER			08/06/2019	Credit Suisse First Boston Cor	02/14/2020	7,425,000	0	0	0	0	7,425,000	7,425,000	15,080	0	2.359	1.696	MON	64,055	0
CARMX_AUTO ABS FLOATER			08/14/2019	Credit Suisse First Boston Cor	02/14/2020	9,450,000	0	0	0	0	9,450,000	9,450,000	19,192	0	2.359	1.696	MON	75,477	0
CARMX_AUTO ABS FLOATER			08/21/2019	Credit Suisse First Boston Cor	02/14/2020	8,100,000	0	0	0	0	8,100,000	8,100,000	16,451	0	2.359	1.696	MON	60,159	0
CARMX_AUTO ABS FLOATER			08/29/2019	Credit Suisse First Boston Cor	02/14/2020	9,450,000	0	0	0	0	9,450,000	9,450,000	19,192	0	2.359	1.696	MON	64,138	0
CARMX_AUTO ABS FLOATER			09/04/2019	Credit Suisse First Boston Cor	02/14/2020	4,725,000	0	0	0	0	4,725,000	4,725,000	9,596	0	2.359	1.696	MON	29,869	0
CARMX_AUTO ABS FLOATER			09/09/2019	Credit Suisse First Boston Cor	02/14/2020	12,150,000	0	0	0	0	12,150,000	12,150,000	24,700	0	2.359	1.696	MON	72,165	0
CARMX_AUTO ABS FLOATER			09/17/2019	Credit Suisse First Boston Cor	02/14/2020	14,850,000	0	0	0	0	14,850,000	14,850,000	30,189	0	2.359	1.696	MON	79,126	0
CARMX_AUTO ABS FLOATER			09/24/2019	Credit Suisse First Boston Cor	02/14/2020	6,750,000	0	0	0	0	6,750,000	6,750,000	13,722	0	2.359	1.696	MON	32,357	0
CARMX_AUTO ABS FLOATER			10/01/2019	Credit Suisse First Boston Cor	02/14/2020	8,100,000	0	0	0	0	8,100,000	8,100,000	16,451	0	2.359	1.696	MON	34,512	0
CARMX_AUTO ABS FLOATER			10/29/2019	Credit Suisse First Boston Cor	02/14/2020	10,125,000	0	0	0	0	10,125,000	10,125,000	20,563	0	2.359	1.696	MON	22,023	0
CARMX_AUTO ABS FLOATER			11/04/2019	Credit Suisse First Boston Cor	02/14/2020	6,075,000	0	0	0	0	6,075,000	6,075,000	12,338	0	2.359	1.696	MON	10,668	0

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						105,300,000	0	0	0	0	105,300,000	105,300,000	213,924	0	XXX	XXX	XXX	660,608	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						861,989,699	0	444,898	0	0	862,838,089	861,544,800	1,451,124	0	XXX	XXX	XXX	5,641,050	237,224
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
DRYDEN CORE FUND MM SER MMMF MONEY MARKE			09/04/2012	Prudential Mutual Fund Service	07/25/2020	1	0	0	0	0	1	1	0	0	0.552	0.216	MON	0	0
5999999. Subtotal - Bonds - SVO Identified Funds - Bond Mutual Funds - as Identified by the SVO						1	0	0	0	0	1	1	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						1	0	0	0	0	1	1	0	0	XXX	XXX	XXX	0	0
Pengrowth Energy Corporation Sr. Secured			04/12/2019	Direct	01/31/2020	3,166,879	0	0	0	47,854	4,959,077	3,100,529	0	0	0.000	462.919	MON	41,571	0
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						3,166,879	0	0	0	47,854	4,959,077	3,100,529	0	0	XXX	XXX	XXX	41,571	0
6599999. Subtotal - Unaffiliated Bank Loans						3,166,879	0	0	0	47,854	4,959,077	3,100,529	0	0	XXX	XXX	XXX	41,571	0
7699999. Total - Issuer Obligations						756,689,699	0	444,898	0	0	757,538,089	756,244,800	1,237,200	0	XXX	XXX	XXX	4,980,442	237,224
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						105,300,000	0	0	0	0	105,300,000	105,300,000	213,924	0	XXX	XXX	XXX	660,608	0
8099999. Total - SVO Identified Funds						1	0	0	0	0	1	1	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						3,166,879	0	0	0	47,854	4,959,077	3,100,529	0	0	XXX	XXX	XXX	41,571	0
8399999. Total Bonds						865,156,579	0	444,898	0	47,854	867,797,167	864,645,330	1,451,124	0	XXX	XXX	XXX	5,682,621	237,224
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						865,156,579	0	444,898	0	47,854	XXX	864,645,330	1,451,124	0	XXX	XXX	XXX	5,682,621	237,224

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Apex Clean Energy Holdings LLC None	01/29/2015	01/29/2022	0	0	2000000	340,000	0	0	2,894,377		2,894,377	(167,660)	0	0	0	0		AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Apex Clean Energy Holdings LLC None	01/29/2015	01/29/2022	0	0	2000000	100,000	0	0	851,287		851,287	(49,312)	0	0	0	0		AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Apex Clean Energy Holdings LLC None	01/29/2015	01/29/2022	0	0	2000000	120,000	0	0	1,021,545		1,021,545	(59,174)	0	0	0	0		AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Apex Clean Energy Holdings LLC None	01/29/2015	01/29/2022	0	0	2000000	480,000	0	0	4,086,180		4,086,180	(236,696)	0	0	0	0		AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Apex Clean Energy Holdings LLC None	07/31/2015	01/29/2022	0	0	1200000	120,000	0	0	425,644		425,644	(24,656)	0	0	0	0		AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Apex Clean Energy Holdings LLC None	07/31/2015	01/29/2022	0	0	1230000	196,800	0	0	681,030		681,030	(39,449)	0	0	0	0		AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Apex Clean Energy Holdings LLC None	06/10/2016	01/01/2069	32,645	32,645	2.450582	80,000	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Apex Clean Energy Holdings LLC None	06/10/2016	01/01/2069	49,621	49,621	2.450582	121,600	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Apex Clean Energy Holdings LLC None	06/10/2016	01/01/2069	79,655	79,655	2.450583	195,200	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Apex Clean Energy Holdings LLC None	12/15/2017	01/01/2069	99,242	99,242	2.450583	243,200	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	493	493	.000101	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	690	690	.000101	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	296	296	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	99	99	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	99	99	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	788	788	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	394	394	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	197	197	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	99	99	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	2,167	2,167	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	197	197	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	99	99	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	99	99	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	12/15/2017	01/01/2069	296	296	.000101	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Gate Technologies LLC Warrant Membership Units	Bond Portfolio Hedge	D1	Equity/Index.	Gate Technologies LLC None	04/10/2012	11/23/2020	1,100,000	1,100,000	.000009	10	0	0	1		1	0	0	0	0	0		AN (Anticipatory)
H.I.G Luxembourg Hldgs 74 Sarl Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index.	H.I.G Luxembourg Hldgs 74 Sarl None	12/21/2015	01/01/2069	53	53	.010755	1	0	0	690,574		690,574	(69,754)	0	0	0	0		AN (Anticipatory)
H.I.G Luxembourg Hldgs 74 Sarl Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index.	H.I.G Luxembourg Hldgs 74 Sarl None	12/21/2015	01/01/2069	47	47	.010851	1	0	0	612,396		612,396	(61,858)	0	0	0	0		AN (Anticipatory)
HDA-SMC, Inc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	HDA-SMC, Inc None	03/24/2017	03/24/2027	250,826	250,826	.000001	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
HDA-SMC, Inc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	HDA-SMC, Inc None	03/24/2017	03/24/2027	611,390	611,390	.000001	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Milson Bidco Limited Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index.	Milson Bidco Limited None	11/22/2016	01/01/2069	12,480	12,480	.000051	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Premier Oil Plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Premier Oil Plc None	07/28/2017	05/31/2022	89,214	89,214	.446667	39,849	0	0	66,976		66,976	29,255	1,556	0	0	0		AN (Anticipatory)
Premier Oil Plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Premier Oil Plc None	07/28/2017	05/31/2022	32,517	32,517	.446667	14,524	0	0	24,412		24,412	10,663	567	0	0	0		AN (Anticipatory)
Premier Oil Plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Premier Oil Plc None	07/28/2017	05/31/2022	59,034	59,034	.446667	26,369	0	0	44,319		44,319	19,359	1,030	0	0	0		AN (Anticipatory)
Premier Oil Plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Premier Oil Plc None	07/28/2017	05/31/2022	686,665	686,665	.446667	306,710	0	0	515,504		515,504	225,173	11,976	0	0	0		AN (Anticipatory)
Premier Oil Plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Premier Oil Plc None	07/28/2017	05/31/2022	32,517	32,517	.446667	14,524	0	0	24,412		24,412	10,663	567	0	0	0		AN (Anticipatory)
Premier Oil Plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Premier Oil Plc None	07/28/2017	05/31/2022	358,080	358,080	.446667	159,942	0	0	268,823		268,823	117,423	6,245	0	0	0		AN (Anticipatory)
Premier Oil Plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Premier Oil Plc None	07/28/2017	05/31/2022	58,091	58,091	.446667	25,947	0	0	43,611		43,611	19,049	1,013	0	0	0		AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Premier Oil Plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Premier Oil Plc None	07/28/2017	05/31/2022	426,230	426,230	.446667	190,383	0	0	319,986		319,986	139,771	7,434	0	0	0		AN (Anticipatory)
Retirement Longevity Risk	Retirement Longevity Risk	N/A	Interest Rate	Swiss Re 549300DE3Y9L494P0179	05/31/2019	12/31/2045	500,000,000	500,000,000	1	0	0	0	0		0	0	0	0	0	0		PD (Duration)
Retirement Longevity Risk	Retirement Longevity Risk	N/A	Interest Rate	Swiss Re 549300DE3Y9L494P0179	06/04/2019	12/31/2042	750,000,000	750,000,000	1	0	0	0	0		0	0	0	0	0	0		PD (Duration)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2019	01/03/2020	3,922	9,600,000	2447.88999999999	0	480,000	0	3,067,977		3,067,977	2,587,977	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2019	01/15/2020	2,835	7,400,000	2610.30000000002	0	315,240	0	1,756,542		1,756,542	1,441,302	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2019	01/15/2020	2,490	6,500,000	2610.30000000002	0	299,650	0	1,542,908		1,542,908	1,243,258	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2019	01/15/2020	86	225,000	2610.30000000002	0	16,043	0	53,408		53,408	37,366	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2019	02/03/2020	2,532	6,900,000	2724.86999999999	0	340,170	0	1,282,071		1,282,071	941,901	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2019	02/18/2020	1,441	4,000,000	2775.59999999999	0	170,800	0	661,483		661,483	490,683	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2019	02/18/2020	1,982	5,500,000	2775.59999999999	0	252,450	0	909,539		909,539	657,089	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2019	02/18/2020	90	250,000	2775.59999999999	0	16,250	0	41,343		41,343	25,093	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/04/2019	03/03/2020	2,900	8,100,000	2792.80999999999	0	408,240	0	1,291,015		1,291,015	882,775	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2019	03/16/2020	3,118	8,800,000	2822.48	0	375,760	0	1,307,842		1,307,842	932,082	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2019	03/16/2020	1,878	5,300,000	2822.48	0	240,090	0	787,677		787,677	547,587	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2019	03/16/2020	53	150,000	2822.48	0	9,300	0	22,293		22,293	12,993	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2019	04/03/2020	2,575	7,400,000	2873.40000000001	0	365,560	0	968,694		968,694	603,134	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2019	04/15/2020	2,478	7,200,000	2905.57999999999	0	307,440	0	870,264		870,264	562,824	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2019	04/15/2020	1,377	4,000,000	2905.57999999999	0	179,200	0	483,480		483,480	304,280	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2019	04/15/2020	69	200,000	2905.57999999999	0	12,260	0	24,174		24,174	11,914	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2019	05/04/2020	2,275	6,700,000	2945.63999999999	0	331,650	0	733,874		733,874	402,224	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2019	05/15/2020	2,350	6,700,000	2850.96	0	292,120	0	961,921		961,921	669,801	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2019	05/15/2020	1,473	4,200,000	2850.96	0	193,200	0	602,995		602,995	409,795	0	0	0	0		EL (Equity Risk Liability)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2019	05/15/2020	246	700,000	2850.96	0	45,255	0	100,499		100,499	55,244	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2019	06/03/2020	1,421	3,900,000	2744.4499999999 98	0	196,950	0	724,949		724,949	527,999	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/17/2019	06/15/2020	2,388	6,900,000	2889.6700000000 001	0	293,250	0	918,787		918,787	625,537	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/17/2019	06/15/2020	1,800	5,200,000	2889.6700000000 001	0	236,600	0	692,419		692,419	455,819	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/17/2019	06/15/2020	311	900,000	2889.6700000000 001	0	55,980	0	119,842		119,842	63,862	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/03/2019	07/06/2020	1,335	4,000,000	2995.8200000000 002	0	190,400	0	404,631		404,631	214,231	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2019	07/15/2020	2,090	6,300,000	3014.3000000000 002	0	262,080	0	609,198		609,198	347,118	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2019	07/15/2020	1,891	5,700,000	3014.3000000000 002	0	249,090	0	551,179		551,179	302,089	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2019	07/15/2020	365	1,100,000	3014.3000000000 002	0	65,120	0	106,368		106,368	41,248	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2019	08/03/2020	879	2,500,000	2844.7399999999 98	0	130,000	0	384,008		384,008	254,008	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2019	08/17/2020	1,791	5,100,000	2847.5999999999 99	0	221,340	0	784,924		784,924	563,584	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2019	08/17/2020	4,635	13,200,000	2847.5999999999 99	0	613,800	0	2,031,568		2,031,568	1,417,768	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2019	08/17/2020	53	150,000	2847.5999999999 99	0	10,440	0	23,086		23,086	12,646	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2019	09/03/2020	1,135	3,300,000	2906.27	0	170,940	0	447,944		447,944	277,004	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2019	09/15/2020	1,868	5,600,000	2997.96	0	243,040	0	606,957		606,957	363,917	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2019	09/15/2020	1,735	5,200,000	2997.96	0	243,880	0	563,603		563,603	319,723	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2019	09/15/2020	75	225,000	2997.96	0	14,828	0	24,387		24,387	9,559	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2019	10/05/2020	1,306	3,800,000	2910.6300000000 001	0	202,540	0	522,171		522,171	319,631	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2019	10/15/2020	1,102	3,300,000	2995.6799999999 98	0	143,880	0	370,188		370,188	226,308	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2019	10/15/2020	1,402	4,200,000	2995.6799999999 98	0	193,620	0	471,149		471,149	277,529	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2019	10/15/2020	83	250,000	2995.6799999999 98	0	16,025	0	28,045		28,045	12,020	0	0	0	0		EL (Equity Risk Liability)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2019	11/03/2020	780	2,400,000	3078.27	0	118,800	0	219,047		219,047	100,247	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2019	11/16/2020	1,090	3,400,000	3120.46	0	146,200	0	277,970		277,970	131,770	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2019	11/16/2020	2,019	6,300,000	3120.46	0	286,650	0	515,061		515,061	228,411	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2019	11/16/2020	40	125,000	3120.46	0	7,913	0	10,219		10,219	2,307	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2019	12/03/2020	1,164	3,600,000	3093.199999999998	0	187,200	0	325,988		325,988	138,788	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2019	12/15/2020	1,786	5,700,000	3191.449999999998	0	239,970	0	388,249		388,249	148,279	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2019	12/15/2020	78	250,000	3191.449999999998	0	15,275	0	17,028		17,028	1,753	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2019	12/15/2020	2,789	8,900,000	3191.449999999998	0	402,280	0	606,214		606,214	203,934	0	0	0	0		EL (Equity Risk Liability)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index.	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	17,850	17,850	.000001	0	0	0	17,850		17,850	0	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index.	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	5,355	5,355	.000002	0	0	0	5,355		5,355	0	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index.	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	3,570	3,570	.000003	0	0	0	3,570		3,570	0	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index.	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	3,570	3,570	.000003	0	0	0	3,570		3,570	0	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index.	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	3,570	3,570	.000003	0	0	0	3,570		3,570	0	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index.	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	32,130	32,130	0	0	0	0	32,130		32,130	0	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index.	REP OF VENEZUELA OIL OBLIG WTS None	12/01/1999	04/15/2020	5,000	5,000	.000002	0	0	0	5,000		5,000	0	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index.	REP OF VENEZUELA OIL OBLIG WTS None	12/01/1999	04/15/2020	3,250	3,250	.000003	0	0	0	3,250		3,250	0	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index.	REP OF VENEZUELA OIL OBLIG WTS None	12/01/1999	04/15/2020	2,750	2,750	.000004	0	0	0	2,750		2,750	0	0	0	0	0		AN (Anticipatory)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index.	United Coin Machine Co None	08/29/2014	08/29/2024	482	482	.000021	0	0	0	4,243,179		4,243,179	(401,743)	0	0	0	0		AN (Anticipatory)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index.	United Coin Machine Co None	08/29/2014	08/29/2024	118	118	.000085	0	0	0	1,038,787		1,038,787	(98,352)	0	0	0	0		AN (Anticipatory)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index.	United Coin Machine Co None	08/29/2014	08/29/2024	118	118	.000085	0	0	0	1,038,787		1,038,787	(98,352)	0	0	0	0		AN (Anticipatory)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index.	United Coin Machine Co None	08/29/2014	08/29/2024	17	17	.000588	0	0	0	149,656		149,656	(14,169)	0	0	0	0		AN (Anticipatory)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Whitecap Texas Oppor. Fund Warrant B-3	Bond Portfolio Hedge	D1	Equity/Index.	Whitecap Texas Oppor. Fund None	07/31/2014	03/01/2020	1	1	1	1	0	0	1		1	0	0	0	0	0		AN (Anticipatory)
Whitecap Texas Oppor. Fund Warrant B-7	Bond Portfolio Hedge	D1	Equity/Index.	Whitecap Texas Oppor. Fund None	07/31/2014	03/01/2020	1	1	1	1	0	0	1		1	0	0	0	0	0		AN (Anticipatory)
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										2,775,064	9,808,768	0	49,333,708	XXX	49,333,708	19,656,591	30,387	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										2,775,064	9,808,768	0	49,333,708	XXX	49,333,708	19,656,591	30,387	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										2,775,064	9,808,768	0	49,333,708	XXX	49,333,708	19,656,591	30,387	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										2,775,064	9,808,768	0	49,333,708	XXX	49,333,708	19,656,591	30,387	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2019	01/03/2020	3,533	9,600,000	2717.15999999999	0	0	0	(2,012,330)		(2,012,330)	(2,012,330)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2019	01/15/2020	2,613	7,400,000	2832.17999999998	0	0	0	(1,128,495)		(1,128,495)	(1,128,495)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2019	01/15/2020	2,274	6,500,000	2858.28000000002	0	0	0	(926,467)		(926,467)	(926,467)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2019	02/03/2020	2,281	6,900,000	3024.61000000001	0	0	0	(546,473)		(546,473)	(546,473)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2019	02/18/2020	1,328	4,000,000	3011.53000000002	0	0	0	(338,690)		(338,690)	(338,690)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2019	02/18/2020	1,810	5,500,000	3039.28000000002	0	0	0	(415,971)		(415,971)	(415,971)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/04/2019	03/03/2020	2,613	8,100,000	3100.02	0	0	0	(476,924)		(476,924)	(476,924)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2019	03/16/2020	2,874	8,800,000	3062.38999999999	0	0	0	(632,871)		(632,871)	(632,871)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2019	03/16/2020	1,715	5,300,000	3090.61999999999	0	0	0	(336,586)		(336,586)	(336,586)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2019	04/03/2020	2,320	7,400,000	3189.46999999998	0	0	0	(291,862)		(291,862)	(291,862)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2019	04/15/2020	2,284	7,200,000	3152.55000000002	0	0	0	(362,111)		(362,111)	(362,111)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2019	04/15/2020	1,257	4,000,000	3181.61000000001	0	0	0	(172,237)		(172,237)	(172,237)	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2019	05/04/2020	2,049	6,700,000	3269.6599999999 99	0	0	0	(179,893)		(179,893)	(179,893)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2019	05/15/2020	2,166	6,700,000	3093.29	0	0	0	(483,042)		(483,042)	(483,042)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2019	05/15/2020	1,345	4,200,000	3121.8000000000 2	0	0	0	(270,378)		(270,378)	(270,378)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2019	06/03/2020	1,280	3,900,000	3046.3400000000 1	0	0	0	(355,958)		(355,958)	(355,958)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/17/2019	06/15/2020	2,201	6,900,000	3135.29	0	0	0	(446,815)		(446,815)	(446,815)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/17/2019	06/15/2020	1,643	5,200,000	3164.1900000000 1	0	0	0	(299,208)		(299,208)	(299,208)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/03/2019	07/06/2020	1,203	4,000,000	3325.3600000000 1	0	0	0	(103,575)		(103,575)	(103,575)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2019	07/15/2020	1,926	6,300,000	3270.52	0	0	0	(231,028)		(231,028)	(231,028)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2019	07/15/2020	1,727	5,700,000	3300.6599999999 99	0	0	0	(177,307)		(177,307)	(177,307)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2019	08/03/2020	792	2,500,000	3157.6599999999 99	0	0	0	(167,757)		(167,757)	(167,757)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2019	08/17/2020	1,651	5,100,000	3089.6500000000 1	0	0	0	(439,810)		(439,810)	(439,810)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2019	08/17/2020	4,233	13,200,000	3118.1199999999 99	0	0	0	(1,040,736)		(1,040,736)	(1,040,736)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2019	09/03/2020	1,023	3,300,000	3225.96	0	0	0	(178,207)		(178,207)	(178,207)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2019	09/15/2020	1,722	5,600,000	3252.79	0	0	0	(270,585)		(270,585)	(270,585)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2019	09/15/2020	1,584	5,200,000	3282.77	0	0	0	(220,502)		(220,502)	(220,502)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2019	10/05/2020	1,176	3,800,000	3230.8000000000 2	0	0	0	(216,652)		(216,652)	(216,652)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2019	10/15/2020	1,015	3,300,000	3250.3099999999 99	0	0	0	(173,670)		(173,670)	(173,670)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2019	10/15/2020	1,280	4,200,000	3280.27	0	0	0	(196,002)		(196,002)	(196,002)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2019	11/03/2020	702	2,400,000	3416.8800000000 1	0	0	0	(60,690)		(60,690)	(60,690)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2019	11/16/2020	1,004	3,400,000	3385.6999999999 98	0	0	0	(104,420)		(104,420)	(104,420)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2019	11/16/2020	1,844	6,300,000	3416.9000000000 1	0	0	0	(166,175)		(166,175)	(166,175)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2019	12/03/2020	1,049	3,600,000	3433.4499999999 98	0	0	0	(94,741)		(94,741)	(94,741)	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2019	12/15/2020	1,646	5,700,000	3462.7199999999998	0	0	0	(132,079)		(132,079)	(132,079)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2019	12/15/2020	2,547	8,900,000	3494.6399999999999	0	0	0	(173,956)		(173,956)	(173,956)	0	0	0	0		EL (Equity Risk Liability)
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	0	0	(13,824,202)	XXX	(13,824,202)	(13,824,202)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	(13,824,202)	XXX	(13,824,202)	(13,824,202)	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	(13,824,202)	XXX	(13,824,202)	(13,824,202)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	(13,824,202)	XXX	(13,824,202)	(13,824,202)	0	0	0	0	XXX	XXX
Interest Rate Swap - 101934CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2013	05/24/2043	0	100,000,000	3.128 / 1.9095	1,636,379	0	673,550	1,802,559		19,402,780	162,759	0	0	0	2,418,566		100% \ 100%
Interest Rate Swap - 104400PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2020	0	1,628,000	1.7085 / 1.96	0	0	5,480	0		(378)	0	0	0	0	3,014		100% \ 100%
Interest Rate Swap - 104401PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2020	0	704,000	1.7085 / 1.96	0	0	2,370	0		(163)	0	0	0	0	1,303		100% \ 100%
Interest Rate Swap - 104402PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2020	0	9,548,000	1.7085 / 1.96	0	0	32,137	0		(2,214)	0	0	0	0	17,676		100% \ 100%
Interest Rate Swap - 104403PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2020	0	4,092,000	1.7085 / 1.96	0	0	13,773	0		(949)	0	0	0	0	7,576		100% \ 100%
Interest Rate Swap - 104404PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2020	0	6,028,000	1.7085 / 1.96	0	0	20,289	0		(1,398)	0	0	0	0	11,160		100% \ 100%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	0	1,537,810	1.7085 / 2.795	0	0	(7,665)	0		(73,028)	0	0	0	0	15,796		100% \ 100%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	0	939,364	1.7085 / 2.795	0	0	(4,682)	0		(44,609)	0	0	0	0	9,649		100% \ 100%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	0	12,756,217	1.7085 / 2.795	0	0	(63,580)	0		(605,771)	0	0	0	0	131,030		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	0	8,025,061	1.7085 / 2.795	0	0	(39,998)	0		(381,096)	0	0	0	0	82,432		100% \ 100%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	0	1,268,019	1.7085 / 2.795	0	0	(6,320)	0		(60,216)	0	0	0	0	13,025		100% \ 100%
Interest Rate Swap - 114516CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/22/2016	06/29/2040	0	60,250,000	3.8865 / 1.9605	8,125,211	0	839,103	7,890,000		18,389,095	(209,834)	0	0	0	1,363,789		100% \ 100%
Interest Rate Swap - 121088CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	21,568,460	2.7725 / 1.9023	839,539	0	67,516	794,820		2,319,801	(1,164)	0	0	0	449,053		100% \ 100%
Interest Rate Swap - 121089CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	17,849,760	2.7725 / 1.9023	694,791	0	55,875	657,782		1,919,835	(964)	0	0	0	371,630		100% \ 100%
Interest Rate Swap - 121090CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	32,724,560	2.7725 / 1.9023	1,273,784	0	102,438	1,205,933		3,519,698	(1,767)	0	0	0	681,322		100% \ 100%
Interest Rate Swap - 121091CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	28,262,120	2.7725 / 1.9023	1,100,086	0	88,469	1,041,488		3,039,739	(1,526)	0	0	0	588,414		100% \ 100%
Interest Rate Swap - 121092CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	26,774,640	2.7725 / 1.9023	1,042,187	0	83,813	986,672		2,879,753	(1,446)	0	0	0	557,445		100% \ 100%
Interest Rate Swap - 121093CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	21,568,460	2.7725 / 1.9023	839,539	0	67,516	794,820		2,319,801	(1,164)	0	0	0	449,053		100% \ 100%
Interest Rate Swap - 121094CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	15,640,000	3.5488 / 1.9659	2,755,438	0	170,479	2,562,677		3,923,935	(82,271)	0	0	0	356,679		100% \ 100%
Interest Rate Swap - 121095CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	14,280,000	3.5488 / 1.9659	2,515,835	0	155,655	2,339,835		3,582,723	(75,117)	0	0	0	325,664		100% \ 100%
Interest Rate Swap - 121096CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	14,280,000	3.5488 / 1.9659	2,515,835	0	155,655	2,339,835		3,582,723	(75,117)	0	0	0	325,664		100% \ 100%
Interest Rate Swap - 121097CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	12,240,000	3.5488 / 1.9659	2,156,430	0	133,418	2,005,573		3,070,905	(64,386)	0	0	0	279,140		100% \ 100%
Interest Rate Swap - 121098CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	11,560,000	3.5488 / 1.9659	2,036,628	0	126,006	1,894,152		2,900,299	(60,809)	0	0	0	263,632		99% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 121099CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	12,075,000	3.107 / 1.9138	1,290,753	0	78,177	1,225,247		2,298,568	(15,257)	0	0	0	292,109		100% \ 100%
Interest Rate Swap - 121100CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	12,075,000	3.107 / 1.9138	1,290,753	0	78,177	1,225,247		2,298,568	(15,257)	0	0	0	292,109		100% \ 100%
Interest Rate Swap - 121101CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	17,250,000	3.107 / 1.9138	1,843,933	0	111,682	1,750,353		3,283,668	(21,796)	0	0	0	417,299		99% \ 100%
Interest Rate Swap - 121102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	73,600,000	3.107 / 1.9138	950,149	0	476,510	1,082,371		14,010,317	129,204	0	0	0	1,780,474		100% \ 100%
Interest Rate Swap - 121105CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	130,917,000	4.4321 / 1.9001	42,375,195	0	2,574,010	39,158,489		51,356,780	(1,409,328)	0	0	0	2,940,349		100% \ 100%
Interest Rate Swap - 121106CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	125,783,000	4.4321 / 1.9001	40,713,423	0	2,473,069	37,622,862		49,342,788	(1,354,061)	0	0	0	2,825,041		100% \ 100%
Interest Rate Swap - 121107CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2011	08/16/2041	0	69,500,000	3.3338 / 1.9041	9,877,306	0	619,202	9,259,390		15,289,777	(219,292)	0	0	0	1,616,019		100% \ 100%
Interest Rate Swap - 121108CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2011	08/16/2041	0	69,500,000	3.3338 / 1.9041	9,877,306	0	619,202	9,259,390		15,289,777	(219,292)	0	0	0	1,616,019		100% \ 100%
Interest Rate Swap - 121109CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	63,650,000	3.107 / 1.9138	6,803,845	0	412,091	6,458,549		12,116,259	(80,426)	0	0	0	1,539,771		100% \ 100%
Interest Rate Swap - 121110CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	56,950,000	3.107 / 1.9138	6,087,651	0	368,713	5,778,701		10,840,864	(71,960)	0	0	0	1,377,690		100% \ 100%
Interest Rate Swap - 121111CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	41,875,000	3.107 / 1.9138	4,476,214	0	271,112	4,249,045		7,971,223	(52,912)	0	0	0	1,013,007		100% \ 100%
Interest Rate Swap - 121112CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	77,050,000	3.107 / 1.9138	8,236,234	0	498,847	7,818,243		14,667,051	(97,357)	0	0	0	1,863,933		99% \ 100%
Interest Rate Swap - 121113CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	95,475,000	3.107 / 1.9138	1,232,547	0	618,136	1,404,068		18,174,389	167,606	0	0	0	2,309,657		100% \ 100%
Interest Rate Swap - 125659CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2011	11/01/2041	0	106,600,000	3.099 / 1.9091	1,135,086	0	687,955	1,323,455		19,180,875	181,277	0	0	0	2,490,657		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 125660CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/22/2016	06/29/2040	0	60,250,000	3.8865 / 1.9605	8,125,211	0	839,103	7,890,000		18,389,095	(209,834)	0	0	0	1,363,789		100% \ 100%
Interest Rate Swap - 131039PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	01/04/2027	0	26,200,000	3.17 / 3.4928	0	0	(3,054)	0		(349,657)	0	0	0	0	346,860		100% \ 100%
Interest Rate Swap - 131040PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	01/04/2027	0	5,400,000	3.17 / 3.4928	0	0	(629)	0		(72,067)	0	0	0	0	71,490		100% \ 100%
Interest Rate Swap - 131041PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	09/30/2027	0	20,760,000	3.185 / 3.4928	0	0	(2,307)	0		(310,056)	0	0	0	0	288,967		100% \ 100%
Interest Rate Swap - 131042PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	09/30/2027	0	2,150,000	3.185 / 3.4928	0	0	(239)	0		(32,111)	0	0	0	0	29,927		100% \ 100%
Interest Rate Swap - 65624CM - Receive: Floating 3 Month Libor +158 BPS Pay: Fixed	25468PBW5 - WALT DISNEY CO SENIOR NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/17/2004	03/01/2032	0	10,000,000	3.4869 / 7	0	0	(292,622)	0		(3,731,384)	0	0	0	0	174,423		100% \ 100%
Interest Rate Swap - 65633CM - Receive: Floating 3 Month Libor +185.5 BPS Pay: Fixed	143658AF9 - CARNIVAL CORP DEBENTURES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/17/2004	10/01/2023	0	4,500,000	3.9536 / 7.2	0	0	(127,667)	0		(588,350)	0	0	0	0	43,587		100% \ 100%
Interest Rate Swap - 65702CM - Receive: Floating 3 Month Libor +77 BPS Pay: Fixed	743315AL7 - PROGRESSIVE CORP OHIO SENIOR NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2004	12/01/2032	0	10,900,000	2.6769 / 6.25	0	0	(326,724)	0		(4,355,498)	0	0	0	0	195,892		100% \ 100%
Interest Rate Swap - 65729CM - Receive: Floating 3 Month Libor +145 BPS Pay: Fixed	81211KAK6 - SEALED AIR CORP NEW BONDS 144A	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/26/2004	07/15/2033	0	10,000,000	3.4509 / 6.875	0	0	(293,472)	0		(4,069,116)	0	0	0	0	183,986		100% \ 100%
Interest Rate Swap - 66456CM - Receive: Floating 3 Month Libor +368.3 BPS Pay: Fixed	406216AH4 - HALLIBURTON COMPANY CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2004	02/15/2021	0	1,493,750	5.5924 / 8.75	0	0	(38,561)	0		(52,965)	0	0	0	0	7,917		100% \ 100%
Interest Rate Swap - 66733CM - Receive: Floating 3 Month Libor +365.5 BPS Pay: Fixed	406216AH4 - HALLIBURTON COMPANY CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2004	02/15/2021	0	5,000,000	5.5649 / 8.75	0	0	(130,469)	0		(178,843)	0	0	0	0	26,501		100% \ 100%
Interest Rate Swap - 72182CM - Receive: Floating 3 Month Libor +86.3 BPS Pay: Fixed	136375BE1 - CANADIAN NATL RAILWAY NT NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2006	07/15/2036	0	10,000,000	2.8634 / 6.712	0	0	(336,738)	0		(5,370,601)	0	0	0	0	203,349		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 72207CM - Receive: Floating 3 Month Libor +79 BPS Pay: Fixed	00817YAF5 - AETNA INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2006	06/15/2036	0	5,000,000	2.6836 / 6.625	0	0	(167,399)	0		(2,665,537)	0	0	0	0	101,418		100% \ 100%
Interest Rate Swap - 73341CM - Receive: Floating 3 Month Libor +83.8 BPS Pay: Fixed	87612EAK2 - TARGET CORP DEBENTURES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/17/2006	11/01/2032	0	5,000,000	2.7466 / 6.35	0	0	(152,361)	0		(2,004,997)	0	0	0	0	89,568		100% \ 100%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/20/2006	02/10/2022	0	2,313,070	2.0261 / 5.62	0	0	(69,707)	0		(91,798)	0	0	0	0	16,801		100% \ 99%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/03/2006	02/15/2022	0	10,614,131	2.0472 / 5.58	0	0	(316,373)	0		(785,385)	0	0	0	0	77,339		100% \ 99%
Interest Rate Swap - 73878PR - Receive: Floating 3 Month Libor +71 BPS Pay: Fixed	G1744#AA6 - Cadogan Estates Ltd. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2006	12/19/2036	0	10,000,000	2.6125 / 5.77	0	0	(254,577)	0		(4,343,664)	0	0	0	0	205,960		100% \ 100%
Interest Rate Swap - 73905CM - Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	976843BE1 - WISCONSIN PUBLIC SERVICE CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/05/2006	12/01/2036	0	25,000,000	2.3969 / 5.55	0	0	(645,339)	0		(10,846,538)	0	0	0	0	514,164		100% \ 100%
Interest Rate Swap - 74502CM - Receive: Floating 3 Month Libor +127.5 BPS Pay: Fixed	792860AK4 - TRAVELERS COS INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/23/2007	06/20/2036	0	6,370,000	3.1825 / 6.75	0	0	(188,654)	0		(3,068,926)	0	0	0	0	129,259		100% \ 100%
Interest Rate Swap - 75379CM - Receive: Floating 3 Month Libor +80 BPS Pay: Fixed	92343VAF1 - Verizon Communications CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2007	04/01/2037	0	7,000,000	2.8986 / 6.25	0	0	(206,969)	0		(3,476,247)	0	0	0	0	145,377		100% \ 100%
Interest Rate Swap - 75873CM - Receive: Floating 3 Month Libor +59.9 BPS Pay: Fixed	171232AQ4 - CHUBB CORPORATION CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/08/2007	05/11/2037	0	17,000,000	2.4991 / 6	0	0	(501,682)	0		(8,370,132)	0	0	0	0	354,185		100% \ 100%
Interest Rate Swap - 75968CM - Receive: Floating 3 Month Libor +53.2 BPS Pay: Fixed	927804FB5 - Virginia Electric Power CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/15/2007	05/15/2037	0	10,000,000	2.4419 / 6	0	0	(302,576)	0		(5,025,782)	0	0	0	0	208,409		100% \ 100%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/06/2007	10/15/2027	0	8,054,717	2.186 / 6.03	0	0	(264,996)	0		(1,276,246)	0	0	0	0	112,408		100% \ 100%
Interest Rate Swap - 76829CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/14/2007	06/18/2037	0	14,000,000	5.9705 / 1.8985	5,831,760	0	487,360	5,561,735		8,123,063	(251,685)	0	0	0	292,538		100% \ 100%

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Interest Rate Swap - 78301PR - Receive: Floating 3 Month Libor +65.4 BPS Pay: Fixed	677050AC0 - Oglethorpe Power Corp First Mortgage Bond	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2007	01/01/2031	0	22,200,000	2.7522 / 6.191	0	0	(676,241)	0		(5,696,139)	0	0	0	0	368,190		100% \ 100%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	0	8,053,846	2.8256 / 6.01	0	0	(211,939)	0		(1,203,972)	0	0	0	0	120,808		100% \ 100%
Interest Rate Swap - 79419CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2007	12/27/2037	0	13,200,000	5.13 / 1.9466	4,006,961	0	349,625	3,833,057		6,156,836	(161,876)	0	0	0	279,931		100% \ 100%
Interest Rate Swap - 87556CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2009	05/19/2024	0	63,000,000	3.549 / 1.9026	4,835,989	0	700,589	3,334,257		4,866,455	(716,803)	0	0	0	659,578		100% \ 100%
Interest Rate Swap - 87557CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2009	05/19/2024	0	154,000,000	3.549 / 1.9026	11,821,307	0	1,712,550	8,150,407		11,895,778	(1,752,185)	0	0	0	1,612,301		100% \ 100%
Interest Rate Swap - 89909CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2009	11/25/2024	0	46,000,000	3.8888 / 1.9095	4,737,083	0	659,612	3,376,013		4,653,464	(650,876)	0	0	0	509,155		100% \ 100%
Interest Rate Swap - 90760CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	54,300,000	4.4321 / 1.9001	11,868,701	0	1,067,614	11,464,076		21,301,077	(374,921)	0	0	0	1,219,559		100% \ 100%
Interest Rate Swap - 91036CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2010	04/01/2035	0	66,000,000	4.4913 / 2.0986	18,478,723	0	1,325,978	16,518,298		21,586,208	(942,512)	0	0	0	1,288,805		100% \ 100%
Interest Rate Swap - 91125CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2010	04/20/2040	0	98,000,000	4.4563 / 1.9659	21,889,894	0	1,957,570	21,133,656		39,005,035	(704,837)	0	0	0	2,207,925		100% \ 100%
Interest Rate Swap - 92884CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/25/2010	08/27/2030	0	41,000,000	3.0953 / 1.9186	2,948,274	0	262,763	2,530,553		4,674,186	(173,161)	0	0	0	669,190		100% \ 100%
Interest Rate Swap - 93159PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2030	0	7,000,000	3.3263 / 1.8996	680,177	0	58,857	582,543		957,761	(41,620)	0	0	0	114,554		100% \ 100%
Interest Rate Swap - 93163PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2025	0	17,000,000	3.1288 / 1.8996	247,520	0	109,364	221,411		1,267,584	(24,437)	0	0	0	203,155		100% \ 100%
Interest Rate Swap - 93185CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2010	09/21/2030	0	89,200,000	3.415 / 1.9278	9,540,616	0	819,010	8,158,385		12,981,988	(600,749)	0	0	0	1,460,479		100% \ 100%
Interest Rate Swap - 93188CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2010	09/21/2040	0	78,000,000	3.5388 / 1.9278	6,257,959	0	812,700	6,153,266		19,383,104	(92,153)	0	0	0	1,775,383		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 93394CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2030	0	83,000,000	3.3738 / 1.9659	8,543,790	0	759,467	7,312,129		11,804,194	(564,862)	0	0	0	1,364,067		100% \ 100%
Interest Rate Swap - 93543CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2040	0	20,750,000	3.9613 / 1.9041	3,078,253	0	316,365	2,992,498		6,678,159	(78,971)	0	0	0	474,071		99% \ 100%
Interest Rate Swap - 93545LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2040	0	29,250,000	3.9613 / 1.9041	4,339,224	0	445,960	4,218,339		9,413,790	(111,321)	0	0	0	668,269		99% \ 100%
Interest Rate Swap - 93546CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2030	0	112,000,000	3.7688 / 1.9041	16,493,205	0	1,492,009	14,105,655		20,351,862	(1,090,734)	0	0	0	1,847,069		100% \ 100%
Interest Rate Swap - 93548CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2035	0	84,000,000	3.8863 / 1.9041	16,774,482	0	1,217,707	15,132,834		21,380,826	(723,754)	0	0	0	1,673,637		100% \ 100%
Interest Rate Swap - 95102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2011	05/24/2041	0	14,700,000	4.0513 / 1.9095	2,431,478	0	234,730	2,363,509		5,044,702	(62,581)	0	0	0	339,995		100% \ 100%
Interest Rate Swap - 95133CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2011	05/27/2041	0	7,150,000	4.0288 / 1.9186	1,156,989	0	112,569	1,124,853		2,426,624	(29,582)	0	0	0	165,403		100% \ 100%
Interest Rate Swap - 95289CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2011	06/17/2041	0	40,800,000	3.9313 / 1.8996	5,960,915	0	589,895	5,806,236		13,180,280	(141,426)	0	0	0	945,081		100% \ 100%
Interest Rate Swap - 95367CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2041	0	5,900,000	3.9288 / 1.9348	860,122	0	84,885	837,459		1,904,310	(20,736)	0	0	0	136,726		100% \ 100%
Interest Rate Swap - 95377CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2041	0	42,100,000	3.9288 / 1.9348	6,137,478	0	605,708	5,975,770		13,588,383	(147,966)	0	0	0	975,621		100% \ 100%
Interest Rate Swap - 96657CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2011	11/01/2041	0	106,600,000	3.099 / 1.9091	1,135,086	0	687,955	1,323,455		19,180,875	181,277	0	0	0	2,490,657		100% \ 100%
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										341,903,274	0	24,756,828	314,031,948	XXX	538,031,798	(12,979,964)	0	0	0	59,850,565	XXX	XXX
Currency Swap - 100427PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AR9 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	12/20/2027	0	2,220,000	3.97 / 3.88	0	0	20,505	394,687		338,935	0	(70,477)	0	0	31,337		100% \ 100%
Currency Swap - 100428PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AQ1 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	12/19/2022	0	7,427,000	3.542 / 3.45	0	0	61,888	1,320,422		1,246,790	0	(235,781)	0	0	63,973		100% \ 100%
Currency Swap - 101389PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AB3 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	03/22/2023	0	7,545,235	3.865 / 3.1125	0	0	86,414	1,005,060		767,374	0	120,316	0	0	67,758		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 103461PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2025	0	5,101,946	4.645 / 4.92	0	0	40,601	1,031,799		1,189,772	0	(205,772)	0	0	61,313		100% \ 100%
Currency Swap - 103462PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2025	0	3,061,168	4.645 / 4.92	0	0	24,360	619,079		713,863	0	(123,463)	0	0	36,788		100% \ 100%
Currency Swap - 103463PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2025	0	6,331,494	4.645 / 4.92	0	0	50,385	1,280,458		1,476,502	0	(255,362)	0	0	76,089		100% \ 100%
Currency Swap - 103856PR - Receive: Fixed USD Pay: Fixed EUR	81725TF*6 - Sensient Tech Corp. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2013	11/29/2023	0	3,699,973	4.195 / 3.06	0	0	61,221	630,335		559,598	0	56,470	0	0	36,587		100% \ 100%
Currency Swap - 103884PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2025	0	5,201,103	5.19 / 3.93	0	0	100,794	908,281		823,824	0	78,973	0	0	63,299		100% \ 100%
Currency Swap - 103885PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2025	0	9,997,795	5.19 / 3.93	0	0	193,751	1,745,938		1,583,592	0	151,805	0	0	121,677		100% \ 100%
Currency Swap - 103886PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2025	0	5,201,103	5.19 / 3.93	0	0	100,794	908,281		823,824	0	78,973	0	0	63,299		100% \ 100%
Currency Swap - 103887PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AA1 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2021	0	13,418,030	4.57 / 3.46	0	0	123,416	2,343,222		2,227,372	0	2,343,222	0	0	93,077		100% \ 100%
Currency Swap - 103888PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AA1 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2021	0	1,463,267	4.57 / 3.46	0	0	24,976	255,534		242,900	0	22,218	0	0	10,150		100% \ 100%
Currency Swap - 104030PR - Receive: Fixed USD Pay: Fixed GBP	G1870@AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2013	02/01/2044	0	19,280,000	5.04 / 4.45	0	0	164,349	3,584,566		2,767,874	0	(606,017)	0	0	473,107		100% \ 100%
Currency Swap - 104030PR - Receive: Fixed USD Pay: Fixed GBP	G1870@AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2019	02/01/2044	0	23,800,000	5.04 / 4.45	0	0	299,641	4,424,931		4,424,931	0	4,424,931	0	0	584,022		100% \ 100%
Currency Swap - 104032PR - Receive: Fixed USD Pay: Fixed GBP	G1870@AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2013	02/01/2044	0	5,935,000	5.04 / 4.45	0	0	91,872	1,103,444		990,100	0	(186,552)	0	0	145,638		100% \ 100%
Currency Swap - 104261PR - Receive: Fixed USD Pay: Fixed DKK	K3752@AA8 - Copenhagen Airports Denmark Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2014	12/30/2022	0	7,500,000	5.23 / 4.21	0	0	64,024	1,345,426		1,286,636	0	121,669	0	0	64,923		100% \ 100%
Currency Swap - 104262PR - Receive: Fixed USD Pay: Fixed DKK	K3752@AA8 - Copenhagen Airports Denmark Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2014	12/30/2022	0	7,550,000	5.23 / 4.21	0	0	64,451	1,354,395		1,295,213	0	122,480	0	0	65,356		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 104440PR - Receive: Fixed USD Pay: Fixed EUR	D2736#AK5 - Fritz Draexlmaier Gmbh & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/21/2014	04/02/2024	0	9,300,000	5.27 / 4.05	0	0	182,144	1,693,989		1,600,068	0	139,924	0	0	95,923		100% \ 100%
Currency Swap - 104441PR - Receive: Fixed USD Pay: Fixed EUR	D2736#AK5 - Fritz Draexlmaier Gmbh & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/21/2014	04/02/2024	0	8,500,000	5.27 / 4.05	0	0	166,475	1,548,270		1,462,427	0	127,887	0	0	87,671		100% \ 100%
Currency Swap - 104486PR - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2014	03/30/2026	0	28,200,000	5.035 / 4.77	0	0	383,564	5,846,033		6,047,151	0	(863,110)	0	0	352,424		100% \ 100%
Currency Swap - 104487PR - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2014	03/30/2026	0	7,500,000	5.035 / 4.77	0	0	102,012	1,554,796		1,608,285	0	(229,551)	0	0	93,730		100% \ 100%
Currency Swap - 104488PR - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2014	03/30/2026	0	5,000,000	5.035 / 4.77	0	0	68,008	1,036,531		1,072,190	0	(153,034)	0	0	62,487		100% \ 100%
Currency Swap - 104489PR - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2014	03/30/2026	0	5,000,000	5.035 / 4.77	0	0	68,008	1,036,531		1,072,190	0	(153,034)	0	0	62,487		100% \ 100%
Currency Swap - 104490PR - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2014	03/30/2026	0	5,000,000	5.035 / 4.77	0	0	68,008	1,036,531		1,072,190	0	(153,034)	0	0	62,487		100% \ 100%
Currency Swap - 104588PR - Receive: Fixed USD Pay: Fixed CAD	390730AK5 - Great Lakes Power Limited Senior Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2014	06/16/2023	0	8,461,543	4.86 / 4.96	0	0	59,851	1,162,463		1,312,324	0	(369,016)	0	0	78,693		100% \ 100%
Currency Swap - 104589PR - Receive: Fixed USD Pay: Fixed CAD	390730AK5 - Great Lakes Power Limited Senior Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2014	06/16/2023	0	7,630,000	4.86 / 4.96	0	0	53,969	1,048,224		1,183,358	0	(332,751)	0	0	70,960		100% \ 100%
Currency Swap - 104590PR - Receive: Fixed USD Pay: Fixed CAD	390730AJ8 - Great Lakes Power Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2014	06/16/2023	0	4,684,044	3.49 / 3.77	0	0	15,628	643,503		655,444	0	(204,275)	0	0	43,562		100% \ 100%
Currency Swap - 104787PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/02/2014	05/17/2021	0	8,160,000	3.63 / 2.36	0	0	139,059	1,503,314		1,453,685	0	122,459	0	0	47,912		100% \ 100%
Currency Swap - 104788PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/02/2014	05/17/2021	0	7,500,000	3.63 / 2.36	0	0	127,812	1,381,722		1,336,108	0	112,555	0	0	44,037		100% \ 100%
Currency Swap - 104789PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/02/2014	05/17/2021	0	7,500,000	3.63 / 2.36	0	0	68,572	1,381,722		1,336,108	0	1,381,722	0	0	44,037		100% \ 100%
Currency Swap - 104790PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/02/2014	05/17/2021	0	5,000,000	3.63 / 2.36	0	0	85,208	921,148		890,738	0	75,036	0	0	29,358		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 104791PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2014	05/17/2021	0	7,500,000	3.63 / 2.36	0	0	127,812	1,381,722		1,336,108	0	112,555	0	0	44,037		100% \ 100%
Currency Swap - 104871PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AA5 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/17/2034	0	5,000,000	4.705 / 4.41	0	0	68,668	1,059,637		1,007,901	0	(152,142)	0	0	95,347		100% \ 100%
Currency Swap - 104872PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AA5 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/17/2034	0	5,000,000	4.705 / 4.41	0	0	68,668	1,059,637		1,007,901	0	(152,142)	0	0	95,347		100% \ 100%
Currency Swap - 104873PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AB3 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/18/2039	0	15,795,000	4.8175 / 4.52	0	0	209,308	3,347,394		2,862,322	0	3,347,394	0	0	349,177		100% \ 100%
Currency Swap - 105163PR - Receive: Fixed USD Pay: Fixed AUD	Q3958#AL0 - GAIF Bond Issuer Pty Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	12/14/2029	0	23,998,050	4.8125 / 6.59	0	0	(23,447)	6,072,825		4,460,846	0	26,775	0	0	378,574		97% \ 99%
Currency Swap - 105714PR - Receive: Fixed USD Pay: Fixed CAD	C2969#AB6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2014	06/30/2033	0	10,899,452	5.73 / 5.85	0	0	64,001	1,729,371		2,513,085	0	1,729,371	0	0	200,236		100% \ 100%
Currency Swap - 106017PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AF5 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	11/12/2024	0	7,895,000	3.75 / 1.93	0	0	164,174	1,057,459		1,028,155	0	125,786	0	0	87,074		100% \ 100%
Currency Swap - 106018PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AF5 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	11/12/2024	0	7,658,200	3.75 / 1.93	0	0	159,250	1,025,741		997,316	0	122,014	0	0	84,463		100% \ 100%
Currency Swap - 106480PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AM8 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2014	12/02/2026	0	8,745,000	4.41 / 2.9	0	0	163,611	1,061,037		867,842	0	141,358	0	0	115,039		100% \ 100%
Currency Swap - 106481PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AM8 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2014	12/02/2026	0	3,090,000	4.41 / 2.9	0	0	57,811	374,912		306,647	0	49,948	0	0	40,649		100% \ 100%
Currency Swap - 106588PR - Receive: Fixed USD Pay: Fixed AUD	87124VB#5 - Sydney Airport Finance Co Pty Debt in Infrastructure	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2014	11/20/2029	0	21,000,000	4 / 5.701	0	0	(132,615)	3,953,868		1,795,160	0	25,462	0	0	330,159		100% \ 100%
Currency Swap - 106633PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AC3 - Kingspan Securities Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2014	03/30/2021	0	10,770,000	3.506 / 1.67	0	0	215,326	1,067,492		1,042,272	0	178,492	0	0	60,141		98% \ 100%
Currency Swap - 106634PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AD1 - Kingspan Securities Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2014	03/30/2023	0	18,900,000	3.777 / 1.92	0	0	386,460	1,873,315		1,812,046	0	313,230	0	0	170,292		98% \ 100%
Currency Swap - 106637PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AE9 - Kingspan Securities Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2014	03/31/2025	0	2,955,000	3.9775 / 2.16	0	0	59,949	292,891		272,723	0	48,973	0	0	33,854		98% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 106696PR - Receive: Fixed USD Pay: Fixed EUR	L0001*AA4 - AAE RailLease S.A.R.L. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2012	11/30/2022	0	10,000,000	5.09 / 4.725	0	0	102,536	1,338,735		989,906	0	159,336	0	0	85,391		100% \ 100%
Currency Swap - 106697PR - Receive: Fixed USD Pay: Fixed EUR	L0001*AA4 - AAE RailLease S.A.R.L. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2012	11/30/2022	0	13,000,000	5.09 / 4.725	0	0	133,297	1,740,355		1,286,878	0	207,137	0	0	111,009		100% \ 100%
Currency Swap - 106698PR - Receive: Fixed USD Pay: Fixed EUR	L0001*AA4 - AAE RailLease S.A.R.L. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2012	11/30/2022	0	10,000,000	5.09 / 4.725	0	0	57,266	1,338,735		989,906	0	1,338,735	0	0	85,391		100% \ 100%
Currency Swap - 106865PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2013	07/26/2028	0	7,668,619	4.73 / 4.12	0	0	98,703	1,050,376		1,093,677	0	(255,537)	0	0	112,247		100% \ 100%
Currency Swap - 106866PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2013	07/26/2028	0	3,052,820	4.73 / 4.12	0	0	39,293	418,147		435,385	0	(101,728)	0	0	44,685		100% \ 100%
Currency Swap - 106867PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2013	07/26/2028	0	3,299,911	4.73 / 4.12	0	0	42,473	451,991		470,624	0	(109,961)	0	0	48,301		100% \ 100%
Currency Swap - 106875PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AT0 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2028	0	2,896,668	4.838 / 5.09	0	0	24,789	585,812		727,221	0	(116,829)	0	0	42,908		100% \ 100%
Currency Swap - 106876PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2013	09/26/2028	0	1,572,581	3.935 / 2.875	0	0	23,976	263,069		208,701	0	24,090	0	0	23,241		100% \ 100%
Currency Swap - 106877PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2013	09/26/2028	0	2,055,661	3.935 / 2.875	0	0	31,342	343,881		272,811	0	31,491	0	0	30,380		100% \ 100%
Currency Swap - 106878PR - Receive: Fixed USD Pay: Fixed GBP	G1846@AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	09/30/2020	0	3,909,431	3.93 / 3.73	0	0	36,166	677,796		669,649	0	(1,025,049)	0	900,272	16,928		100% \ 100%
Currency Swap - 106879PR - Receive: Fixed USD Pay: Fixed GBP	G1846@AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	09/30/2020	0	3,909,431	3.93 / 3.73	0	0	36,166	677,796		669,649	0	(1,025,049)	0	900,272	16,928		100% \ 100%
Currency Swap - 106882PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AB3 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2013	10/17/2023	0	6,174,829	4.4655 / 3.64	0	0	86,924	1,036,196		932,237	0	94,533	0	0	60,151		100% \ 100%
Currency Swap - 106893PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AG3 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	11/12/2026	0	17,215,000	3.855 / 2.1	0	0	350,725	2,305,782		2,156,187	0	274,276	0	0	225,536		100% \ 100%
Currency Swap - 106900PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AK9 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2013	11/01/2021	0	5,370,000	4.6475 / 3.88	0	0	79,631	995,671		929,007	0	80,472	0	0	36,382		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 106901PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AK9 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2013	11/01/2021	0	8,060,000	4.6475 / 3.88	0	0	119,521	1,494,434		1,394,375	0	120,783	0	0	54,606		100% \ 100%
Currency Swap - 106902PR - Receive: Fixed USD Pay: Fixed EUR	D2741@AA2 - Feuer Powertrain GmbH & Co. KG Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/28/2020	0	7,440,000	6.95 / 5.9	0	0	154,007	1,371,551		1,363,796	0	111,638	0	0	37,050		100% \ 100%
Currency Swap - 106906PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AH4 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2014	08/19/2024	0	20,265,000	3.61 / 3.52	0	0	195,876	4,344,903		4,127,947	0	(614,692)	0	0	218,129		100% \ 100%
Currency Swap - 106907PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AH4 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2014	08/19/2024	0	7,090,000	3.61 / 3.52	0	0	68,530	1,520,127		1,444,221	0	(215,059)	0	0	76,316		100% \ 100%
Currency Swap - 106917PR - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2014	03/30/2020	0	8,540,707	3.42 / 3.5	0	0	60,817	1,710,462		1,738,593	0	(263,723)	0	0	21,237		100% \ 100%
Currency Swap - 106918PR - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2014	03/30/2020	0	18,615,764	3.42 / 3.5	0	0	132,559	3,728,210		3,789,527	0	(574,824)	0	0	46,289		100% \ 100%
Currency Swap - 106919PR - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2014	03/30/2020	0	15,989,418	3.42 / 3.5	0	0	113,858	3,202,227		3,254,894	0	(493,727)	0	0	39,758		100% \ 100%
Currency Swap - 106920PR - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2014	03/30/2020	0	13,903,477	3.42 / 3.5	0	0	99,004	2,784,472		2,830,268	0	(429,317)	0	0	34,571		100% \ 100%
Currency Swap - 106921PR - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2014	03/30/2020	0	14,643,341	3.42 / 3.5	0	0	104,273	2,932,646		2,980,879	0	(452,162)	0	0	36,411		100% \ 100%
Currency Swap - 106922PR - Receive: Fixed USD Pay: Fixed EUR	Q8562*AA3 - Sonic Healthcare Serv PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	11/19/2024	0	31,119,800	4.34 / 2.82	0	0	614,851	5,117,138		4,848,661	0	478,356	0	0	343,885		100% \ 100%
Currency Swap - 106923PR - Receive: Fixed USD Pay: Fixed EUR	Q8562*AA3 - Sonic Healthcare Serv PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	11/19/2024	0	14,442,000	4.34 / 2.82	0	0	285,338	2,374,749		2,250,155	0	221,994	0	0	159,589		100% \ 100%
Currency Swap - 106924PR - Receive: Fixed USD Pay: Fixed EUR	Q8562*AA3 - Sonic Healthcare Serv PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	11/19/2024	0	8,265,500	4.34 / 2.82	0	0	163,306	1,359,125		1,287,817	0	127,053	0	0	91,337		100% \ 100%
Currency Swap - 107053PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AA1 - Great Lakes PWR LTD SUB BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2003	06/16/2023	0	3,195,951	7.38 / 7.8	0	0	(22,179)	(212,570)		(276,127)	0	(172,323)	0	0	29,723		100% \ 100%
Currency Swap - 107123PR - Receive: Fixed USD Pay: Fixed EUR	D9002#AB7 - Vaillant GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2006	08/15/2021	0	5,303,064	6.323 / 5.015	0	0	100,730	626,953		598,433	0	86,024	0	0	33,787		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107124PR - Receive: Fixed USD Pay: Fixed EUR	D9002#AB7 - Vaillant GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2006	08/15/2021	0	10,005,781	6.323 / 5.015	0	0	190,056	1,182,930		1,129,119	0	162,309	0	0	63,748		100% \ 100%
Currency Swap - 107230PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AB6 - VastNed Retail NV EURO Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2010	10/26/2020	0	6,530,337	5.52 / 5.464	0	0	73,587	1,275,639		1,216,161	0	96,668	0	0	29,565		100% \ 100%
Currency Swap - 107231PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AB6 - VastNed Retail NV EURO Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2010	10/26/2020	0	9,878,120	5.52 / 5.464	0	0	111,312	1,929,597		1,839,626	0	146,225	0	0	44,722		100% \ 100%
Currency Swap - 107232PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AB6 - VastNed Retail NV EURO Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2010	10/26/2020	0	7,624,082	5.52 / 5.464	0	0	85,912	1,489,292		1,419,852	0	112,858	0	0	34,517		100% \ 100%
Currency Swap - 107233PR - Receive: Fixed USD Pay: Fixed CAD	00173*AB7 - ALS Testing Services Group Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2010	12/07/2020	0	5,899,908	4.48 / 4.96	0	0	42,960	1,327,394		1,340,816	0	(1,628,187)	0	1,397,016	28,532		100% \ 100%
Currency Swap - 107234PR - Receive: Fixed USD Pay: Fixed CAD	00173*AB7 - ALS Testing Services Group Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2010	12/07/2020	0	1,988,808	4.48 / 4.96	0	0	14,481	447,453		451,977	0	(548,848)	0	470,922	9,618		100% \ 100%
Currency Swap - 107235PR - Receive: Fixed USD Pay: Fixed CAD	00173*AB7 - ALS Testing Services Group Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2010	12/07/2020	0	1,589,514	4.48 / 4.96	0	0	11,574	357,618		361,234	0	(438,655)	0	376,375	7,687		100% \ 100%
Currency Swap - 107236PR - Receive: Fixed USD Pay: Fixed CAD	00173*AB7 - ALS Testing Services Group Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2010	12/07/2020	0	1,998,911	4.48 / 4.96	0	0	14,555	449,726		454,274	0	(551,636)	0	473,314	9,667		100% \ 100%
Currency Swap - 107237PR - Receive: Fixed USD Pay: Fixed CAD	00173*AB7 - ALS Testing Services Group Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2010	12/07/2020	0	7,121,215	4.48 / 4.96	0	0	51,853	1,602,170		1,618,371	0	(1,965,228)	0	1,686,205	34,438		100% \ 100%
Currency Swap - 107311PR - Receive: Fixed USD Pay: Fixed CAD	C4111*AA3 - Great Lakes Power Trans Hldgs Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	06/16/2023	0	2,571,429	4.07 / 4.6	0	0	14,695	561,679		584,746	0	(101,606)	0	0	23,915		100% \ 100%
Currency Swap - 107315PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AG6 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2013	12/30/2025	0	975,938	3.7 / 3.18	0	0	10,182	125,922		120,616	0	(32,820)	0	0	11,950		100% \ 100%
Currency Swap - 107316PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AG6 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2013	12/30/2025	0	2,927,815	3.7 / 3.18	0	0	30,547	377,767		361,849	0	(98,460)	0	0	35,850		100% \ 100%
Currency Swap - 107338PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/11/2020	0	5,382,924	5.205 / 4.825	0	0	59,376	822,673		785,617	0	83,892	0	0	21,071		100% \ 100%
Currency Swap - 107339PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/11/2020	0	6,429,121	5.205 / 4.825	0	0	70,917	982,564		938,306	0	100,197	0	0	25,166		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107340PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/11/2020	0	21,974,348	5.205 / 4.825	0	0	131,098	3,358,344		3,207,073	0	3,358,344	0	0	86,017		100% \ 100%
Currency Swap - 107341PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/11/2020	0	4,994,750	5.205 / 4.825	0	0	55,095	763,349		728,965	0	77,843	0	0	19,551		100% \ 100%
Currency Swap - 107342PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/11/2020	0	5,859,608	5.205 / 4.825	0	0	64,635	895,525		855,188	0	91,321	0	0	22,937		100% \ 100%
Currency Swap - 107354PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	57,919,649	5.352 / 5.1045	0	0	729,533	11,875,169		10,044,640	0	847,054	0	0	547,583		100% \ 100%
Currency Swap - 107355PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	9,534,099	5.352 / 5.1045	0	0	120,088	1,954,760		1,653,439	0	139,433	0	0	90,137		100% \ 100%
Currency Swap - 107356PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	29,746,388	5.352 / 5.1045	0	0	374,674	6,098,852		5,158,729	0	435,030	0	0	281,228		100% \ 100%
Currency Swap - 107357PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	21,022,687	5.352 / 5.1045	0	0	264,794	4,310,246		3,645,832	0	307,449	0	0	198,752		100% \ 100%
Currency Swap - 107360PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	2,781,477	5.71 / 5.82	0	0	29,653	520,887		515,694	0	(87,284)	0	0	15,781		100% \ 100%
Currency Swap - 107361PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	1,402,223	5.71 / 5.82	0	0	14,949	262,594		259,976	0	(44,002)	0	0	7,956		100% \ 100%
Currency Swap - 107362PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	4,826,029	5.71 / 5.82	0	0	51,450	903,770		894,760	0	(151,443)	0	0	27,381		100% \ 100%
Currency Swap - 107363PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	2,396,946	5.71 / 5.82	0	0	25,554	448,876		444,401	0	(75,217)	0	0	13,600		100% \ 100%
Currency Swap - 107364PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	9,307,018	5.71 / 5.82	0	0	99,222	1,742,925		1,725,548	0	(292,058)	0	0	52,805		100% \ 100%
Currency Swap - 107365PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	1,096,472	5.71 / 5.82	0	0	11,689	205,336		203,289	0	(34,408)	0	0	6,221		100% \ 100%
Currency Swap - 107366PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	7,966,852	5.71 / 5.82	0	0	47,014	1,491,952		1,477,077	0	1,491,952	0	0	45,202		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107367PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2011	04/14/2021	0	2,138,242	5.71 / 5.82	0	0	22,796	400,428		396,436	0	(67,099)	0	0	12,132		100% \ 100%
Currency Swap - 107368PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	59,074	967,481		900,687	0	70,583	0	0	29,761		100% \ 100%
Currency Swap - 107369PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	59,074	967,481		900,687	0	70,583	0	0	29,761		100% \ 100%
Currency Swap - 107370PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	59,074	967,481		900,687	0	70,583	0	0	29,761		100% \ 100%
Currency Swap - 107371PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2011	07/13/2021	0	8,004,802	5.518 / 5.34	0	0	54,365	1,612,009		1,500,718	0	1,612,009	0	0	49,587		100% \ 100%
Currency Swap - 107372PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2011	07/13/2021	0	1,601,741	5.518 / 5.34	0	0	19,695	322,559		300,290	0	23,532	0	0	9,922		100% \ 100%
Currency Swap - 107373PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	59,074	967,481		900,687	0	70,583	0	0	29,761		100% \ 100%
Currency Swap - 107376PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/26/2011	04/28/2031	0	1,392,188	5.74 / 5.57	0	0	19,360	274,430		274,770	0	(43,158)	0	0	23,426		100% \ 100%
Currency Swap - 107377PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/26/2011	04/28/2031	0	2,423,438	5.74 / 5.57	0	0	33,700	477,711		478,303	0	(75,127)	0	0	40,778		100% \ 100%
Currency Swap - 107378PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/26/2011	04/28/2031	0	4,537,500	5.74 / 5.57	0	0	63,098	894,438		895,546	0	(140,663)	0	0	76,350		100% \ 100%
Currency Swap - 107379PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/26/2011	04/28/2031	0	2,217,188	5.74 / 5.57	0	0	30,832	437,055		437,596	0	(68,733)	0	0	37,308		100% \ 100%
Currency Swap - 107384PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AB0 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2023	0	6,405,215	5.694 / 5.78	0	0	85,094	1,579,810		1,401,084	0	88,770	0	0	58,613		100% \ 100%
Currency Swap - 107385PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AB0 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2023	0	10,552,854	5.694 / 5.78	0	0	140,196	2,602,801		2,308,344	0	146,253	0	0	96,567		100% \ 100%
Currency Swap - 107389PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/07/2011	07/12/2023	0	5,454,216	5.22 / 8	0	0	(3,554)	1,894,289		1,715,823	0	5,317	0	0	51,254		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107390PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2011	07/12/2023	0	8,920,655	5.22 / 8	0	0	(5,813)	3,098,209		2,806,318	0	8,697	0	0	83,829		100% \ 100%
Currency Swap - 107391PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2011	07/12/2023	0	5,400,037	5.22 / 8	0	0	(3,519)	1,875,473		1,698,779	0	5,265	0	0	50,745		100% \ 100%
Currency Swap - 107392PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2021	0	2,965,825	5.573 / 5.736	0	0	36,798	731,504		695,109	0	41,104	0	0	17,226		100% \ 100%
Currency Swap - 107393PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2021	0	2,572,586	5.573 / 5.736	0	0	31,919	634,514		602,944	0	35,654	0	0	14,942		100% \ 100%
Currency Swap - 107394PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2021	0	1,554,052	5.573 / 5.736	0	0	19,282	383,298		364,228	0	21,538	0	0	9,026		100% \ 100%
Currency Swap - 107395PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2021	0	1,527,801	5.573 / 5.736	0	0	18,956	376,823		358,075	0	21,174	0	0	8,874		100% \ 100%
Currency Swap - 107396PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2026	0	11,529,387	5.808 / 5.834	0	0	161,610	2,843,658		2,225,855	0	159,786	0	0	145,260		100% \ 100%
Currency Swap - 107397PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2026	0	9,214,059	5.808 / 5.834	0	0	129,156	2,272,595		1,778,860	0	127,698	0	0	116,089		100% \ 100%
Currency Swap - 107398PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2026	0	5,575,687	5.808 / 5.834	0	0	78,156	1,375,211		1,076,438	0	77,274	0	0	70,248		100% \ 100%
Currency Swap - 107399PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2026	0	2,269,126	5.808 / 5.834	0	0	31,807	559,667		438,076	0	31,448	0	0	28,589		100% \ 100%
Currency Swap - 107464PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	03/14/2023	0	5,618,759	4.729 / 4	0	0	70,137	767,177		605,079	0	89,252	0	0	50,289		100% \ 100%
Currency Swap - 107465PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	03/14/2023	0	3,955,381	4.729 / 4	0	0	49,374	540,062		425,951	0	62,830	0	0	35,402		100% \ 100%
Currency Swap - 107466PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	03/14/2023	0	5,054,260	4.729 / 4	0	0	63,091	690,101		544,289	0	80,285	0	0	45,237		100% \ 100%
Currency Swap - 107467PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	03/14/2023	0	3,284,006	4.729 / 4	0	0	40,993	448,393		353,652	0	52,165	0	0	29,393		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107470PR - Receive: Fixed USD Pay: Fixed GBP	G9605#AG4 - Whitbread plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2011	09/07/2021	0	1,011,905	4.606 / 4.89	0	0	7,245	181,861		173,436	0	(32,049)	0	0	6,569		100% \ 100%
Currency Swap - 107485PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AB4 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2011	11/17/2023	0	6,573,624	4.224 / 4.01	0	0	59,039	1,129,955		933,457	0	100,144	0	0	64,735		100% \ 100%
Currency Swap - 107504PR - Receive: Fixed USD Pay: Fixed CHF	031100K#6 - Ametek Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2011	12/20/2021	0	19,607,843	4.08 / 2.44	0	0	346,941	675,295		378,218	0	(335,132)	0	0	137,620		100% \ 100%
Currency Swap - 107505PR - Receive: Fixed USD Pay: Fixed CHF	031100K#6 - Ametek Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2011	12/20/2021	0	9,803,922	4.08 / 2.44	0	0	173,471	337,647		189,109	0	(167,566)	0	0	68,810		100% \ 100%
Currency Swap - 107517PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2012	01/10/2022	0	11,543,709	5.153 / 8.36	0	0	(72,191)	3,626,977		3,268,518	0	11,825	0	0	82,173		100% \ 100%
Currency Swap - 107518PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2012	01/10/2022	0	4,200,486	5.153 / 8.36	0	0	(26,269)	1,319,772		1,189,337	0	4,303	0	0	29,901		100% \ 100%
Currency Swap - 107519PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2012	01/10/2022	0	9,011,213	5.153 / 8.36	0	0	(56,353)	2,831,279		2,551,460	0	9,231	0	0	64,146		100% \ 100%
Currency Swap - 107520PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2012	01/10/2022	0	4,200,486	5.153 / 8.36	0	0	(26,269)	1,319,772		1,189,337	0	4,303	0	0	29,901		100% \ 100%
Currency Swap - 107521PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2012	01/10/2022	0	1,525,600	5.153 / 8.36	0	0	(9,541)	479,336		431,963	0	1,563	0	0	10,860		100% \ 100%
Currency Swap - 107528PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AC2 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2012	11/17/2023	0	3,463,895	4.378 / 4.0275	0	0	31,723	495,787		392,783	0	54,603	0	0	34,111		100% \ 100%
Currency Swap - 107532PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2012	04/25/2022	0	3,472,167	4.261 / 4.5	0	0	21,797	601,806		560,305	0	(110,828)	0	0	26,427		100% \ 100%
Currency Swap - 107533PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2012	04/25/2022	0	4,657,907	4.261 / 4.5	0	0	29,240	807,322		751,648	0	(148,675)	0	0	35,452		100% \ 100%
Currency Swap - 107534PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2012	04/25/2022	0	11,902,427	4.261 / 4.5	0	0	74,718	2,062,964		1,920,700	0	(379,912)	0	0	90,592		100% \ 100%
Currency Swap - 107538PR - Receive: Fixed USD Pay: Fixed EUR	D66046AB7 - Roto Frank AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2012	06/04/2020	0	3,520,516	4.728 / 4.04	0	0	36,945	328,449		310,816	0	58,723	0	0	11,508		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107540PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	7,789,142	4.01 / 3.68	0	0	48,656	689,417		381,662	0	130,610	0	0	62,662		100% \ 100%
Currency Swap - 107541PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	1,800,689	4.01 / 3.68	0	0	11,248	159,379		88,232	0	30,194	0	0	14,486		100% \ 100%
Currency Swap - 107542PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	12,615	178,744		98,953	0	33,863	0	0	16,246		100% \ 100%
Currency Swap - 107543PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	12,615	178,744		98,953	0	33,863	0	0	16,246		100% \ 100%
Currency Swap - 107544PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,030,787	4.01 / 3.68	0	0	12,686	179,745		99,507	0	34,053	0	0	16,337		100% \ 100%
Currency Swap - 107549PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	4,073,764	3.589 / 3.57	0	0	29,652	631,759		547,324	0	(132,899)	0	0	43,811		100% \ 100%
Currency Swap - 107550PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	7,095,177	3.589 / 3.57	0	0	51,644	1,100,320		953,261	0	(231,468)	0	0	76,305		100% \ 100%
Currency Swap - 107551PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	13,325,434	3.589 / 3.57	0	0	96,993	2,066,509		1,790,317	0	(434,719)	0	0	143,308		100% \ 100%
Currency Swap - 107552PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	4,073,764	3.589 / 3.57	0	0	29,652	631,759		547,324	0	(132,899)	0	0	43,811		100% \ 100%
Currency Swap - 107553PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	3,658,063	3.589 / 3.57	0	0	26,626	567,293		491,473	0	(119,338)	0	0	39,341		100% \ 100%
Currency Swap - 107564PR - Receive: Fixed USD Pay: Fixed EUR	N53750AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	7,789,142	4.01 / 3.68	0	0	48,656	689,417		381,662	0	130,610	0	0	62,662		100% \ 100%
Currency Swap - 107565PR - Receive: Fixed USD Pay: Fixed EUR	N53750AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,030,787	4.01 / 3.68	0	0	12,686	179,745		99,507	0	34,053	0	0	16,337		100% \ 100%
Currency Swap - 107566PR - Receive: Fixed USD Pay: Fixed EUR	N53750AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	12,615	178,744		98,953	0	33,863	0	0	16,246		100% \ 100%
Currency Swap - 107567PR - Receive: Fixed USD Pay: Fixed EUR	N53750AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	12,615	178,744		98,953	0	33,863	0	0	16,246		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107568PR - Receive: Fixed USD Pay: Fixed EUR	N53750AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2012	08/02/2022	0	1,800,689	4.01 / 3.68	0	0	11,248	159,379		88,232	0	30,194	0	0	14,486		100% \ 100%
Currency Swap - 107583PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/26/2014	10/09/2024	0	2,285,760	6.62 / 4.65	0	0	57,083	265,472		280,513	0	37,166	0	0	24,972		100% \ 100%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2013	07/24/2023	0	1,922,666	4.8455 / 4.3	0	0	24,050	265,508		273,179	0	(63,985)	0	0	18,150		100% \ 100%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2013	07/24/2023	0	2,823,642	4.8455 / 4.3	0	0	35,321	389,927		401,193	0	(93,968)	0	0	26,655		100% \ 100%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2013	07/24/2023	0	18,646,878	4.8455 / 4.3	0	0	233,251	2,575,016		2,649,411	0	(620,552)	0	0	176,026		100% \ 100%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2013	07/24/2023	0	4,631,713	4.8455 / 4.3	0	0	57,937	639,610		658,090	0	(154,139)	0	0	43,723		100% \ 100%
Currency Swap - 107733PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2014	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	25,984	588,070		747,046	0	(93,937)	0	0	44,938		100% \ 100%
Currency Swap - 107734PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2012	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	25,984	588,070		747,046	0	(93,937)	0	0	44,938		100% \ 100%
Currency Swap - 107735PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2012	06/30/2033	0	4,158,417	5.719 / 6.3	0	0	44,174	999,720		1,269,979	0	(159,693)	0	0	76,395		100% \ 100%
Currency Swap - 107736PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2012	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	25,984	588,070		747,046	0	(93,937)	0	0	44,938		100% \ 100%
Currency Swap - 107745PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2014	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	16,007	291,069		401,640	0	(55,894)	0	0	25,658		100% \ 100%
Currency Swap - 107746PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/26/2013	06/30/2033	0	2,374,299	5.999 / 6.3	0	0	27,211	494,817		682,788	0	(95,020)	0	0	43,619		100% \ 100%
Currency Swap - 107747PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/26/2013	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	16,007	291,069		401,640	0	(55,894)	0	0	25,658		100% \ 100%
Currency Swap - 107748PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/26/2013	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	16,007	291,069		401,640	0	(55,894)	0	0	25,658		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107749PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2013	06/30/2033	0	1,736,795	6.015 / 6.3	0	0	20,963	374,682		519,845	0	(68,864)	0	0	31,907		100% \ 100%
Currency Swap - 107750PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2013	06/30/2033	0	1,021,644	6.015 / 6.3	0	0	12,331	220,401		305,791	0	(40,508)	0	0	18,769		100% \ 100%
Currency Swap - 107751PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	1,021,644	6.015 / 6.3	0	0	12,331	220,401		305,791	0	(40,508)	0	0	18,769		100% \ 100%
Currency Swap - 107752PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2013	06/30/2033	0	1,021,644	6.015 / 6.3	0	0	12,331	220,401		305,791	0	(40,508)	0	0	18,769		100% \ 100%
Currency Swap - 107753PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/30/2033	0	3,744,515	6.195 / 6.3	0	0	47,864	741,395		1,092,675	0	(151,827)	0	0	68,791		100% \ 100%
Currency Swap - 107754PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/30/2033	0	2,202,656	6.195 / 6.3	0	0	28,155	436,115		642,750	0	(89,310)	0	0	40,465		100% \ 100%
Currency Swap - 107755PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	2,202,656	6.195 / 6.3	0	0	28,155	436,115		642,750	0	(89,310)	0	0	40,465		100% \ 100%
Currency Swap - 107756PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/30/2033	0	2,202,656	6.195 / 6.3	0	0	28,155	436,115		642,750	0	(89,310)	0	0	40,465		100% \ 100%
Currency Swap - 107757PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	06/30/2033	0	2,014,779	6.175 / 6.3	0	0	24,665	387,729		568,486	0	(82,258)	0	0	37,014		100% \ 100%
Currency Swap - 107758PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	06/30/2033	0	3,425,124	6.175 / 6.3	0	0	41,931	659,140		966,426	0	(139,838)	0	0	62,924		100% \ 100%
Currency Swap - 107759PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	2,014,779	6.175 / 6.3	0	0	24,665	387,729		568,486	0	(82,258)	0	0	37,014		100% \ 100%
Currency Swap - 107760PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	06/30/2033	0	2,014,779	6.175 / 6.3	0	0	24,665	387,729		568,486	0	(82,258)	0	0	37,014		100% \ 100%
Currency Swap - 108115PR - Receive: Fixed USD Pay: Fixed GBP	G4488*AC0 - Orbit Treasury Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2015	01/27/2040	0	16,370,000	4.25 / 3.61	0	0	196,410	2,085,876		1,491,938	0	(551,525)	0	0	366,708		100% \ 100%
Currency Swap - 108260PR - Receive: Fixed USD Pay: Fixed GBP	749000082 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2015	01/27/2025	0	15,416,322	3.57 / 2.928	0	0	164,333	1,801,140		1,792,045	0	(525,697)	0	0	173,606		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 108261PR - Receive: Fixed USD Pay: Fixed GBP	749000082 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2015	01/27/2025	0	14,578,408	3.57 / 2.928	0	0	155,401	1,703,244		1,694,643	0	(497,124)	0	0	164,170		100% \ 100%
Currency Swap - 108263PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	3,176,044	5.054 / 4.55	0	0	29,125	286,976		219,675	0	53,149	0	0	20,252		100% \ 100%
Currency Swap - 108264PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	5,583,510	5.054 / 4.55	0	0	51,201	504,507		386,191	0	93,436	0	0	35,603		100% \ 100%
Currency Swap - 108265PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	3,467,151	5.054 / 4.55	0	0	31,794	313,280		239,810	0	58,020	0	0	22,108		100% \ 100%
Currency Swap - 108266PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	1,530,160	5.054 / 4.55	0	0	14,032	138,260		105,836	0	25,606	0	0	9,757		100% \ 100%
Currency Swap - 108267PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	25,117,536	5.054 / 4.55	0	0	126,210	2,269,534		1,737,288	0	2,269,534	0	0	160,160		100% \ 100%
Currency Swap - 108322PR - Receive: Fixed USD Pay: Fixed EUR	T49688AC3 - Sol SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2015	03/12/2027	0	9,792,889	3.52 / 1.96	0	0	153,958	99,311		(114,713)	0	178,327	0	0	131,376		100% \ 100%
Currency Swap - 108641PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AC1 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2015	03/20/2025	0	3,685,714	3.54 / 1.82	0	0	63,429	40,592		(3,751)	0	67,057	0	0	42,106		100% \ 100%
Currency Swap - 108642PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AC1 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2015	03/20/2025	0	15,771,429	3.54 / 1.82	0	0	271,417	173,694		(16,051)	0	286,943	0	0	180,175		100% \ 100%
Currency Swap - 109015PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AC3 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	07/16/2045	0	14,802,200	3.92 / 3.26	0	0	165,079	1,489,767		408,611	0	(514,007)	0	0	374,052		99% \ 100%
Currency Swap - 109017PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AA7 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	07/16/2035	0	10,343,330	3.69 / 2.97	0	0	5,999	1,041,004		863,444	0	1,041,004	0	0	203,891		99% \ 100%
Currency Swap - 109020PR - Receive: Fixed USD Pay: Fixed AUD	Q6518#AC4 - NSW Ports Finance Co Pty Ltd Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	04/29/2030	0	8,650,000	3.66 / 4.86	0	0	(8,362)	691,207		(209,085)	0	691,207	0	0	138,993		99% \ 100%
Currency Swap - 109095PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AB5 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	07/16/2040	0	9,131,320	3.85 / 3.17	0	0	102,514	919,021		507,074	0	(317,086)	0	0	206,936		99% \ 100%
Currency Swap - 109096PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AB5 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	07/16/2040	0	8,519,320	3.85 / 3.17	0	0	95,644	857,426		473,089	0	(295,834)	0	0	193,067		99% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 109097PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AB5 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2015	07/16/2040	0	13,739,030	3.85 / 3.17	0	0	154,244	1,382,764		762,947	0	(477,089)	0	0	311,357		99% \ 100%
Currency Swap - 109156PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/25/2015	03/30/2025	0	10,403,775	3.565 / 4.67	0	0	(59,581)	1,111,102		500,960	0	13,881	0	0	119,160		100% \ 100%
Currency Swap - 109157PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/25/2015	03/30/2025	0	5,188,164	3.565 / 4.67	0	0	(29,712)	554,085		249,819	0	6,922	0	0	59,423		100% \ 100%
Currency Swap - 109158PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/25/2015	03/30/2025	0	2,176,295	3.565 / 4.67	0	0	(12,463)	232,424		104,793	0	2,904	0	0	24,926		100% \ 100%
Currency Swap - 109159PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/25/2015	03/30/2025	0	10,374,849	3.565 / 4.67	0	0	(59,415)	1,108,013		499,568	0	13,842	0	0	118,828		100% \ 100%
Currency Swap - 109160PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/25/2015	03/30/2025	0	4,627,595	3.565 / 4.67	0	0	(26,502)	494,218		222,827	0	6,174	0	0	53,002		100% \ 100%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D0823@AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/15/2015	04/28/2025	0	29,786,667	3.25 / 1.47	0	0	506,929	(1,667,269)		(2,065,541)	0	578,640	0	0	343,687		100% \ 100%
Currency Swap - 109475PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	62,873,820	3.57 / 3.128	0	0	584,919	8,148,398		7,628,841	0	(2,113,007)	0	0	727,101		100% \ 100%
Currency Swap - 109476PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	29,998,620	3.57 / 3.128	0	0	279,079	3,887,798		3,639,904	0	(1,008,167)	0	0	346,918		100% \ 100%
Currency Swap - 109477PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	13,807,584	3.57 / 3.128	0	0	128,453	1,789,452		1,675,353	0	(464,033)	0	0	159,677		100% \ 100%
Currency Swap - 109478PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	1,698,552	3.57 / 3.128	0	0	15,802	220,131		206,095	0	(57,083)	0	0	19,643		100% \ 100%
Currency Swap - 109479PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	16,985,520	3.57 / 3.128	0	0	158,017	2,201,310		2,060,951	0	(570,834)	0	0	196,428		100% \ 100%
Currency Swap - 109480PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	8,328,384	3.57 / 3.128	0	0	77,479	1,079,352		1,010,531	0	(279,893)	0	0	96,313		100% \ 100%
Currency Swap - 109554PR - Receive: Fixed USD Pay: Fixed EUR	45168DC@1 - Idexx Laboratories Inc. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/07/2015	06/18/2025	0	36,275,000	3.65 / 1.785	0	0	675,843	93,476		(509,166)	0	665,611	0	0	424,009		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap - 109555PR - Receive: Fixed USD Pay: Fixed EUR	45168DC81 - Idexx Laboratories Inc. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/07/2015	06/18/2025	0	14,895,000	3.65 / 1.785	0	0	277,510	38,382		(209,070)	0	273,309	0	0	174,104		100% \ 100%
Currency Swap - 109556PR - Receive: Fixed USD Pay: Fixed EUR	45168DC81 - Idexx Laboratories Inc. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/07/2015	06/18/2025	0	19,790,000	3.65 / 1.785	0	0	368,709	50,996		(277,778)	0	363,127	0	0	231,320		100% \ 100%
Currency Swap - 109656PR - Receive: Fixed USD Pay: Fixed EUR	B3363*AA1 - Dolomies de Marche-Les-Dames Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/20/2015	06/26/2025	0	19,459,050	3.39 / 1.59	0	0	343,241	(157,280)		(557,173)	0	360,871	0	0	227,899		100% \ 100%
Currency Swap - 109657PR - Receive: Fixed USD Pay: Fixed EUR	B3363*AA1 - Dolomies de Marche-Les-Dames Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/20/2015	06/26/2025	0	35,200,000	3.39 / 1.59	0	0	620,898	(284,508)		(1,007,886)	0	652,789	0	0	412,252		100% \ 100%
Currency Swap - 110009PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2015	07/30/2027	0	19,372,000	5.19 / 3.35	0	0	334,927	(459,345)		(1,017,379)	0	364,826	0	0	266,684		100% \ 100%
Currency Swap - 110010PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2015	07/30/2027	0	6,261,200	5.19 / 3.35	0	0	108,251	(148,464)		(328,826)	0	117,915	0	0	86,195		100% \ 100%
Currency Swap - 110011PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2015	07/30/2027	0	3,874,000	5.19 / 3.35	0	0	66,978	(91,860)		(203,455)	0	72,958	0	0	53,331		100% \ 100%
Currency Swap - 110012PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2015	07/30/2027	0	6,987,000	5.19 / 3.35	0	0	120,800	(165,674)		(366,943)	0	131,584	0	0	96,186		100% \ 100%
Currency Swap - 110051PR - Receive: Fixed USD Pay: Fixed EUR	G6644#AR9 - Northgate PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/24/2015	08/01/2022	0	2,340,000	4.24 / 2.38	0	0	41,506	(58,110)		(84,346)	0	44,117	0	0	18,815		100% \ 100%
Currency Swap - 110074PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	9,481,743	3.85 / 3.41	0	0	98,293	1,413,308		1,369,924	0	(311,531)	0	0	111,968		100% \ 100%
Currency Swap - 110075PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	3,642,028	3.85 / 3.41	0	0	37,755	542,865		526,201	0	(119,662)	0	0	43,008		100% \ 100%
Currency Swap - 110076PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	13,647,004	3.85 / 3.41	0	0	141,472	2,034,164		1,971,721	0	(448,384)	0	0	161,155		100% \ 100%
Currency Swap - 110077PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	9,803,890	3.85 / 3.41	0	0	101,632	1,461,326		1,416,467	0	(322,115)	0	0	115,773		100% \ 100%
Currency Swap - 110078PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	8,698,366	3.85 / 3.41	0	0	90,172	1,296,541		1,256,741	0	(285,792)	0	0	102,718		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 110079PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/27/2015	07/29/2025	0	6,002,381	3.85 / 3.41	0	0	62,224	894,689		867,225	0	(197,213)	0	0	70,881		100% \ 100%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2015	08/27/2030	0	25,988,203	4.42 / 3.9	0	0	320,828	4,094,485		4,084,060	0	(845,340)	0	0	424,172		100% \ 100%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2015	08/27/2030	0	64,107,670	4.42 / 3.9	0	0	791,419	10,100,270		10,074,555	0	(2,085,283)	0	0	1,046,346		100% \ 100%
Currency Swap - 110470PR - Receive: Fixed USD Pay: Fixed CHF	Q1297#AJ7 - CSL Finance PTY Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2015	10/08/2025	0	16,117,648	3.76 / .955	0	0	454,834	(119,008)		160,942	0	(287,411)	0	0	193,605		100% \ 100%
Currency Swap - 110648PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	19,768,425	3.45 / 3.07	0	0	174,942	2,533,663		2,325,240	0	(665,452)	0	0	215,299		100% \ 100%
Currency Swap - 110649PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	21,165,064	3.45 / 3.07	0	0	187,302	2,712,666		2,489,519	0	(712,467)	0	0	230,510		100% \ 100%
Currency Swap - 110650PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	14,134,424	3.45 / 3.07	0	0	125,084	1,811,569		1,662,547	0	(475,798)	0	0	153,939		100% \ 100%
Currency Swap - 110651PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	4,797,797	3.45 / 3.07	0	0	42,458	614,920		564,336	0	(161,505)	0	0	52,253		100% \ 100%
Currency Swap - 110652PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	2,569,895	3.45 / 3.07	0	0	22,742	329,376		302,281	0	(86,509)	0	0	27,989		100% \ 100%
Currency Swap - 110653PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	4,942,107	3.45 / 3.07	0	0	43,736	633,416		581,310	0	(166,363)	0	0	53,825		100% \ 100%
Currency Swap - 110674PR - Receive: Fixed USD Pay: Fixed GBP	43761AA*7 - HomeServe plc Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2015	10/07/2022	0	37,995,000	3.67 / 3.44	0	0	287,824	4,876,250		4,525,747	0	(1,278,750)	0	0	316,114		100% \ 100%
Currency Swap - 110950PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	24,020,000	3.73 / 2.175	0	0	378,737	291,715		(544,246)	0	436,516	0	0	290,270		100% \ 100%
Currency Swap - 110951PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	6,610,000	3.73 / 2.175	0	0	104,224	80,276		(149,769)	0	120,124	0	0	79,878		100% \ 100%
Currency Swap - 110952PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	10,170,000	3.73 / 2.175	0	0	160,356	123,511		(230,432)	0	184,820	0	0	122,899		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 110953PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	7,120,000	3.73 / 2.175	0	0	112,265	86,470		(161,325)	0	129,392	0	0	86,042		100% \ 100%
Currency Swap - 110954PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	25,100,000	3.73 / 2.175	0	0	395,766	304,831		(568,716)	0	456,143	0	0	303,321		100% \ 100%
Currency Swap - 110955PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	35,200,000	3.73 / 2.175	0	0	555,019	427,493		(797,562)	0	639,690	0	0	425,374		100% \ 100%
Currency Swap - 111006PR - Receive: Fixed USD Pay: Fixed AUD	Q39726AD0 - GTA Finance Company Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2015	12/14/2027	0	9,395,100	4.46 / 5.75	0	0	(105,135)	256,750		(762,611)	0	13,650	0	0	132,487		100% \ 100%
Currency Swap - 111007PR - Receive: Fixed USD Pay: Fixed AUD	Q39726AC2 - GTA Finance Company Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2015	12/15/2025	0	2,947,100	4.305 / 5.56	0	0	(32,114)	80,539		(176,094)	0	4,282	0	0	35,965		100% \ 100%
Currency Swap - 111180PR - Receive: Fixed USD Pay: Fixed CAD	C7051*AA8 - GCT Canada Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2015	12/15/2025	0	9,466,296	3.99 / 3.86	0	0	14,007	(242,726)		(67,589)	0	(490,854)	0	0	115,522		100% \ 100%
Currency Swap - 111201PR - Receive: Fixed USD Pay: Fixed EUR	24906PA#6 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2015	08/15/2026	0	5,000,000	4.13 / 2.25	0	0	88,075	(269,953)		(421,472)	0	96,948	0	0	64,341		99% \ 100%
Currency Swap - 111202PR - Receive: Fixed USD Pay: Fixed EUR	249030C#2 - Dentsply IntL, Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2015	12/11/2025	0	3,159,000	3.9 / 2.05	(1)	0	54,451	(170,557)		(257,894)	0	61,252	0	0	38,516		100% \ 100%
Currency Swap - 111209PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2015	12/05/2025	0	41,000,000	3.87 / 3.66	0	0	79,480	(1,146,135)		(258,483)	0	(2,130,759)	0	0	499,212		100% \ 100%
Currency Swap - 111210PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2015	12/05/2025	0	31,600,000	3.87 / 3.66	0	0	61,258	(883,362)		(199,221)	0	(1,642,244)	0	0	384,759		100% \ 100%
Currency Swap - 111211PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2015	12/05/2025	0	5,849,172	3.87 / 3.66	0	0	11,339	(163,511)		(36,876)	0	(303,980)	0	0	71,219		100% \ 100%
Currency Swap - 111212PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2015	12/05/2025	0	5,015,000	3.87 / 3.66	0	0	9,722	(140,192)		(31,617)	0	(260,628)	0	0	61,062		100% \ 100%
Currency Swap - 111736PR - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2016	01/22/2031	0	5,000,000	3.86 / 3.4	0	0	43,096	450,721		366,351	0	(175,652)	0	0	83,138		100% \ 100%
Currency Swap - 111737PR - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2016	01/22/2031	0	1,270,000	3.86 / 3.4	0	0	10,946	114,483		93,053	0	(44,616)	0	0	21,117		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 111738PR - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2016	01/22/2031	0	24,200,000	3.86 / 3.4	0	0	208,586	2,181,490		1,773,137	0	(850,158)	0	0	402,389		100% \ 100%
Currency Swap - 111921PR - Receive: Fixed USD Pay: Fixed EUR	T3708#AA2 - Epta SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/22/2016	03/10/2023	0	15,300,000	4.19 / 2.3	0	0	275,259	(575,624)		(781,261)	0	292,055	0	0	136,709		100% \ 100%
Currency Swap - 111922PR - Receive: Fixed USD Pay: Fixed EUR	T3708#AA2 - Epta SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/22/2016	03/10/2023	0	1,236,000	4.19 / 2.3	0	0	22,237	(46,501)		(63,114)	0	23,593	0	0	11,044		100% \ 100%
Currency Swap - 111923PR - Receive: Fixed USD Pay: Fixed EUR	T3708#AA2 - Epta SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/22/2016	03/10/2023	0	5,100,000	4.19 / 2.3	0	0	91,753	(191,875)		(260,420)	0	97,352	0	0	45,570		100% \ 100%
Currency Swap - 112015PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	0	5,000,000	4.18 / 2.563	0	0	75,184	(183,800)		(528,665)	0	95,363	0	0	83,330		100% \ 100%
Currency Swap - 112016PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	0	2,413,900	4.18 / 2.563	0	0	36,298	(88,735)		(255,229)	0	46,040	0	0	40,230		100% \ 100%
Currency Swap - 112017PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	0	5,098,450	4.18 / 2.563	0	0	76,665	(187,419)		(539,074)	0	97,241	0	0	84,971		100% \ 100%
Currency Swap - 112018PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	0	8,100,000	4.18 / 2.563	0	0	121,799	(297,756)		(856,437)	0	154,489	0	0	134,995		100% \ 100%
Currency Swap - 112019PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	0	24,200,000	4.18 / 2.563	0	0	363,892	(889,591)		(2,558,737)	0	461,559	0	0	403,317		100% \ 100%
Currency Swap - 112105PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AD9 - LISI SA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2016	03/04/2026	0	29,350,000	3.51 / 1.78	0	0	497,470	(464,819)		(915,082)	0	548,486	0	0	364,739		100% \ 100%
Currency Swap - 112130PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2016	03/17/2023	0	9,800,000	6.09 / 5.75	0	0	104,539	907,842		868,013	0	(343,336)	0	0	87,823		100% \ 100%
Currency Swap - 112131PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2016	03/17/2023	0	1,000,000	6.09 / 5.75	0	0	10,667	92,637		88,573	0	(35,034)	0	0	8,962		100% \ 100%
Currency Swap - 112132PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2016	03/17/2023	0	3,950,000	6.09 / 5.75	0	0	42,136	365,916		349,862	0	(138,385)	0	0	35,398		100% \ 100%
Currency Swap - 112460PR - Receive: Fixed USD Pay: Fixed EUR	Q8562*AB1 - Sonic Healthcare Serv PTY Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2016	06/09/2026	0	6,600,000	4.12 / 2.22	0	0	120,120	(165,753)		(319,662)	0	124,466	0	0	83,750		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 112461PR - Receive: Fixed USD Pay: Fixed EUR	Q8562*AB1 - Sonic Healthcare Serv PTY Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2016	06/09/2026	0	11,832,210	4.12 / 2.22	0	0	215,346	(297,156)		(573,077)	0	223,137	0	0	150,144		100% \ 100%
Currency Swap - 112474PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AE7 - Sligro Food Group Nederland B Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/18/2016	04/12/2023	0	14,171,000	3.3 / 1.33	0	0	278,627	81,587		(7,512)	0	259,195	0	0	128,368		100% \ 100%
Currency Swap - 113137PR - Receive: Fixed USD Pay: Fixed CAD	Q3915*AG5 - Fletcher Building Holdings Ltd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2016	07/20/2028	0	2,550,000	3.84 / 3.932	0	0	2,569	87,999		130,957	0	(124,470)	0	0	37,290		100% \ 100%
Currency Swap - 113138PR - Receive: Fixed USD Pay: Fixed CAD	Q3915*AG5 - Fletcher Building Holdings Ltd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2016	07/20/2028	0	7,250,000	3.84 / 3.932	0	0	7,305	250,193		372,328	0	(353,885)	0	0	106,020		100% \ 100%
Currency Swap - 113305PR - Receive: Fixed USD Pay: Fixed GBP	G9303*AB4 - University of Surrey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2016	08/06/2046	0	19,410,000	4.22 / 3.43	0	0	226,456	1,602,938		413,510	0	(687,550)	0	0	500,532		100% \ 100%
Currency Swap - 113306PR - Receive: Fixed USD Pay: Fixed GBP	G9303*AB4 - University of Surrey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2016	08/06/2046	0	23,440,000	4.22 / 3.43	0	0	273,474	1,935,748		499,364	0	(830,302)	0	0	604,455		100% \ 100%
Currency Swap - 113315PR - Receive: Fixed USD Pay: Fixed AUD	Q5425*AA6 - LCT-MRE Nominees Pty Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	05/22/2028	0	7,523,500	3.824 / 4.9	0	0	(62,734)	318,263		(379,560)	0	10,763	0	0	108,977		100% \ 100%
Currency Swap - 113316PR - Receive: Fixed USD Pay: Fixed AUD	Q5425*AA6 - LCT-MRE Nominees Pty Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	05/22/2028	0	7,523,500	3.824 / 4.9	0	0	(62,734)	318,263		(379,560)	0	10,763	0	0	108,977		100% \ 100%
Currency Swap - 113425PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AP8 - SIG PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2016	08/12/2026	0	23,547,733	4.7 / 2.83	0	0	442,521	198,782		(337,701)	0	429,537	0	0	302,833		100% \ 100%
Currency Swap - 113426PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AP8 - SIG PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2016	08/12/2026	0	14,426,151	4.7 / 2.83	0	0	271,103	121,781		(206,887)	0	263,149	0	0	185,526		100% \ 100%
Currency Swap - 113460PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AB0 - Porterbrook Rail Finance Ltd Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2016	07/20/2028	0	5,000,001	3.57 / 3.18	0	0	38,067	499,253		369,311	0	(173,779)	0	0	73,117		98% \ 100%
Currency Swap - 113461PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AB0 - Porterbrook Rail Finance Ltd Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2016	07/20/2028	0	9,438,609	3.57 / 3.18	0	0	71,860	942,450		697,155	0	(328,046)	0	0	138,025		98% \ 100%
Currency Swap - 113488PR - Receive: Fixed USD Pay: Fixed EUR	227047A@6 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2016	06/29/2026	0	8,370,000	3.22 / 1.43	0	0	147,433	(48,750)		(242,577)	0	154,875	0	0	106,653		100% \ 100%
Currency Swap - 113508PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AY9 - Keyera Partnership Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/16/2023	0	23,155,295	3.66 / 3.5	0	0	61,596	20,535		304,294	0	(1,169,611)	0	0	215,347		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 113509PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AZ6 - Keyera Partnership Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/16/2026	0	8,425,295	4.19 / 4.15	0	0	13,961	7,472		157,219	0	(425,575)	0	0	107,068		100% \ 100%
Currency Swap - 113522PR - Receive: Fixed USD Pay: Fixed AUD	Q6916*AB8 - Northern Territory Airport Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2016	06/16/2028	0	2,610,800	4.36 / 5.375	0	0	(19,734)	120,621		(103,943)	0	3,720	0	0	37,968		100% \ 100%
Currency Swap - 113541PR - Receive: Fixed USD Pay: Fixed GBP	227047B*7 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2016	06/29/2026	0	10,000,000	3.25 / 2.8	0	0	79,232	815,654		629,757	0	(354,617)	0	0	127,423		98% \ 100%
Currency Swap - 113542PR - Receive: Fixed USD Pay: Fixed GBP	227047B*7 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2016	06/29/2026	0	8,835,000	3.25 / 2.8	0	0	70,002	720,631		556,391	0	(313,304)	0	0	112,578		98% \ 100%
Currency Swap - 113626PR - Receive: Fixed USD Pay: Fixed AUD	Q6916*AA0 - Northern Territory Airport Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2016	06/16/2026	0	6,000,000	4.138 / 5.135	0	0	(44,965)	277,205		(158,863)	0	8,548	0	0	76,248		100% \ 100%
Currency Swap - 113627PR - Receive: Fixed USD Pay: Fixed AUD	Q6916*AA0 - Northern Territory Airport Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2016	06/16/2026	0	12,793,500	4.138 / 5.135	0	0	(95,878)	591,070		(338,735)	0	18,227	0	0	162,579		100% \ 100%
Currency Swap - 113649PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2016	07/19/2028	0	3,750,000	4.04 / 2.23	0	0	67,794	24,889		(37,587)	0	68,529	0	0	54,829		100% \ 100%
Currency Swap - 113650PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2016	07/19/2028	0	8,437,500	4.04 / 2.23	0	0	152,537	56,001		(84,571)	0	154,190	0	0	123,366		100% \ 100%
Currency Swap - 113740PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AB8 - Willow HoldCo 1 Ltd; and Great Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	06/30/2023	0	7,820,000	3.656 / 3.22	0	0	61,533	570,493		494,012	0	(279,911)	0	0	73,149		99% \ 100%
Currency Swap - 113741PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AB8 - Willow HoldCo 1 Ltd; and Great Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	06/30/2023	0	27,905,000	3.656 / 3.22	0	0	114,274	2,035,757		1,762,840	0	2,035,757	0	0	261,027		99% \ 100%
Currency Swap - 113764PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2016	06/22/2026	0	19,151,600	3.48 / 3.1	0	0	149,059	1,874,731		1,530,315	0	(667,078)	0	0	243,681		100% \ 100%
Currency Swap - 113765PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2016	06/22/2026	0	9,411,814	3.48 / 3.1	0	0	73,253	921,313		752,054	0	(327,827)	0	0	119,754		100% \ 100%
Currency Swap - 113766PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2016	06/22/2026	0	1,490,783	3.48 / 3.1	0	0	11,603	145,931		119,122	0	(51,926)	0	0	18,968		100% \ 100%
Currency Swap - 113771PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	06/30/2031	0	28,546,000	3.76 / 3.22	0	0	254,309	2,082,520		1,253,304	0	(1,021,783)	0	0	484,021		99% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 113772PR - Receive: Fixed USD Pay: Fixed GBP	G26868AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2031	0	5,073,000	3.76 / 3.22	0	0	45,194	370,091		222,729	0	(181,584)	0	0	86,017		99% \ 100%
Currency Swap - 113773PR - Receive: Fixed USD Pay: Fixed GBP	G26868AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2031	0	3,942,000	3.76 / 3.22	0	0	35,118	287,581		173,072	0	(141,101)	0	0	66,840		99% \ 100%
Currency Swap - 113774PR - Receive: Fixed USD Pay: Fixed GBP	G26868AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2031	0	2,317,000	3.76 / 3.22	0	0	20,642	169,032		101,727	0	(82,935)	0	0	39,287		99% \ 100%
Currency Swap - 113775PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AC6 - Willow HoldCo 1 Ltd; and Great Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	07/01/2024	0	5,847,300	3.769 / 3.33	0	0	46,887	426,579		354,472	0	(209,300)	0	0	62,039		99% \ 100%
Currency Swap - 113776PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AC6 - Willow HoldCo 1 Ltd; and Great Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	07/01/2024	0	20,870,600	3.769 / 3.33	0	0	167,353	1,522,575		1,265,207	0	(747,048)	0	0	221,432		99% \ 100%
Currency Swap - 113777PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AC6 - Willow HoldCo 1 Ltd; and Great Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	07/01/2024	0	1,007,100	3.769 / 3.33	0	0	8,076	73,471		61,052	0	(36,048)	0	0	10,685		99% \ 100%
Currency Swap - 113792PR - Receive: Fixed USD Pay: Fixed EUR	N5321#AA0 - Low & Bonar Technical Textiles Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/21/2016	09/02/2026	0	3,042,587	4.48 / 2.57	0	0	57,796	5,411		(38,807)	0	55,873	0	0	39,295		100% \ 100%
Currency Swap - 113793PR - Receive: Fixed USD Pay: Fixed EUR	N5321#AA0 - Low & Bonar Technical Textiles Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/21/2016	09/02/2026	0	48,219,778	4.48 / 2.57	0	0	915,972	85,762		(615,031)	0	885,494	0	0	622,766		100% \ 100%
Currency Swap - 113794PR - Receive: Fixed USD Pay: Fixed EUR	N5321#AA0 - Low & Bonar Technical Textiles Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/21/2016	09/02/2026	0	1,552,382	4.48 / 2.57	0	0	29,489	2,761		(19,800)	0	28,508	0	0	20,049		100% \ 100%
Currency Swap - 113869PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/21/2016	09/18/2027	0	1,180,000	3.612 / 4.73	0	0	(10,033)	69,881		(33,480)	0	1,658	0	0	16,388		100% \ 100%
Currency Swap - 113870PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/21/2016	09/18/2027	0	9,100,000	3.612 / 4.73	0	0	(77,371)	538,912		(258,196)	0	12,788	0	0	126,381		100% \ 100%
Currency Swap - 113871PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/21/2016	09/18/2027	0	11,453,600	3.612 / 4.73	0	0	(97,382)	678,295		(324,975)	0	16,095	0	0	159,068		100% \ 100%
Currency Swap - 113927PR - Receive: Fixed USD Pay: Fixed EUR	55384#AC2 - MTD Products, Inc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/01/2016	07/28/2026	0	7,900,000	3.55 / 1.84	0	0	133,027	(44,589)		(284,474)	0	146,152	0	0	101,287		100% \ 100%
Currency Swap - 114008PR - Receive: Fixed USD Pay: Fixed AUD	752000144 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/06/2016	07/06/2026	0	7,840,044	2.86 / 3.915	0	0	(66,936)	432,572		(175,889)	0	11,065	0	0	100,065		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 114063PR - Receive: Fixed USD Pay: Fixed EUR	F2526#AA9 - Deloitte SAS Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2016	10/19/2023	0	26,616,000	3.79 / 1.93	0	0	260,212	(324,000)		(687,039)	0	(324,000)	0	0	259,457		100% \ 100%
Currency Swap - 114106PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AA1 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2016	07/11/2031	0	9,100,000	3.49 / 1.8425	0	0	145,596	(109,115)		(519,016)	0	169,415	0	0	154,496		100% \ 100%
Currency Swap - 114107PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AA1 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2016	07/11/2031	0	13,084,000	3.49 / 1.8425	0	0	209,338	(156,885)		(746,243)	0	243,585	0	0	222,135		100% \ 100%
Currency Swap - 114191PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AB0 - Soparind S.C.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2016	07/22/2026	0	16,498,000	3.96 / 2.08	0	0	301,601	(311,481)		(611,089)	0	309,235	0	0	211,264		100% \ 100%
Currency Swap - 114374PR - Receive: Fixed USD Pay: Fixed GBP	G5878@AA7 - The Master, Fellows, and Schol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/10/2016	07/31/2056	0	17,336,400	3.3875 / 1.98	0	0	251,893	(235,441)		854,087	0	(678,467)	0	0	524,289		100% \ 100%
Currency Swap - 114375PR - Receive: Fixed USD Pay: Fixed GBP	G5878@AA7 - The Master, Fellows, and Schol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/10/2016	07/31/2056	0	2,268,600	3.3875 / 1.98	0	0	32,962	(30,809)		111,764	0	(88,783)	0	0	68,607		100% \ 100%
Currency Swap - 114513PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AB4 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2016	09/30/2034	0	29,988,790	3.4 / 2.36	0	0	319,709	(442,194)		(233,179)	0	(1,174,973)	0	0	575,871		100% \ 100%
Currency Swap - 114514PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AB4 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2016	09/30/2034	0	2,648,710	3.4 / 2.36	0	0	28,238	(39,056)		(20,595)	0	(103,777)	0	0	50,863		100% \ 100%
Currency Swap - 114594PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	09/13/2026	0	78,392,110	3.92 / 3.85	0	0	86,091	(698,229)		797,966	0	(3,998,527)	0	0	1,014,687		100% \ 100%
Currency Swap - 114595PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	09/13/2026	0	4,839,002	3.92 / 3.85	0	0	5,314	(43,100)		49,257	0	(246,822)	0	0	62,635		100% \ 100%
Currency Swap - 114596PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	09/13/2026	0	5,174,512	3.92 / 3.85	0	0	5,683	(46,089)		52,672	0	(263,935)	0	0	66,978		100% \ 100%
Currency Swap - 114597PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	09/13/2026	0	6,000,000	3.92 / 3.85	0	0	6,589	(53,441)		61,075	0	(306,041)	0	0	77,662		100% \ 100%
Currency Swap - 114722PR - Receive: Fixed USD Pay: Fixed EUR	N9651*AA6 - Woodward International Holding Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/14/2016	09/25/2028	0	6,075,100	3.14 / 1.31	0	0	110,668	9,187		(125,137)	0	111,591	0	0	89,769		100% \ 100%
Currency Swap - 114962PR - Receive: Fixed USD Pay: Fixed EUR	24906PC@6 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2027	0	3,362,100	3.18 / 1.31	0	0	62,833	(5,400)		(68,893)	0	61,950	0	0	47,017		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 114995PR - Receive: Fixed USD Pay: Fixed EUR	24906PD#3 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2030	0	3,132,770	3.35 / 1.58	0	0	55,407	(5,032)		(103,856)	0	57,724	0	0	51,530		100% \ 100%
Currency Swap - 114996PR - Receive: Fixed USD Pay: Fixed EUR	D8286#AG5 - Sirona Dental Services GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2030	0	5,991,550	3.35 / 1.58	0	0	105,968	(9,623)		(198,629)	0	110,400	0	0	98,554		100% \ 100%
Currency Swap - 114997PR - Receive: Fixed USD Pay: Fixed EUR	24906PD*7 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2029	0	2,241,400	3.3 / 1.5	0	0	40,316	(3,600)		(65,357)	0	41,300	0	0	35,124		100% \ 100%
Currency Swap - 114998PR - Receive: Fixed USD Pay: Fixed EUR	D8286#AE0 - Sirona Dental Services GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2029	0	3,291,400	3.3 / 1.5	0	0	59,202	(5,286)		(95,974)	0	60,647	0	0	51,578		100% \ 100%
Currency Swap - 114999PR - Receive: Fixed USD Pay: Fixed EUR	24906PE@4 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2031	0	7,844,900	3.4 / 1.65	0	0	137,172	(12,600)		(282,279)	0	144,550	0	0	134,869		100% \ 100%
Currency Swap - 115000PR - Receive: Fixed USD Pay: Fixed EUR	D8286#AJ9 - Sirona Dental Services GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2031	0	7,300,000	3.4 / 1.65	0	0	127,645	(11,725)		(262,672)	0	134,510	0	0	125,502		100% \ 100%
Currency Swap - 115035PR - Receive: Fixed USD Pay: Fixed EUR	031100H#0 - Ametek Inc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2016	10/31/2028	0	26,482,500	3.28 / 1.53	0	0	455,194	(504,887)		(1,390,716)	0	496,472	0	0	393,542		100% \ 100%
Currency Swap - 115115PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	7,320,000	3.91 / 3.7	0	0	15,276	(166,242)		(63,154)	0	(378,478)	0	0	71,483		100% \ 100%
Currency Swap - 115116PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	19,411,369	3.91 / 3.7	0	0	40,509	(440,844)		(167,473)	0	(1,003,657)	0	0	189,560		100% \ 100%
Currency Swap - 115117PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	5,320,916	3.91 / 3.7	0	0	11,104	(120,841)		(45,907)	0	(275,116)	0	0	51,961		100% \ 100%
Currency Swap - 115118PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	2,512,525	3.91 / 3.7	0	0	5,243	(57,061)		(21,677)	0	(129,909)	0	0	24,536		100% \ 100%
Currency Swap - 115119PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	1,838,598	3.91 / 3.7	0	0	3,837	(41,756)		(15,863)	0	(95,064)	0	0	17,955		100% \ 100%
Currency Swap - 115187PR - Receive: Fixed USD Pay: Fixed GBP	749000156 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2016	10/28/2021	0	1,061,972	3.35 / 2.6	0	0	6,647	(89,766)		(96,171)	0	(44,470)	0	0	7,174		100% \ 100%
Currency Swap - 115188PR - Receive: Fixed USD Pay: Fixed GBP	749000156 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2016	10/28/2021	0	3,093,571	3.35 / 2.6	0	0	19,362	(261,491)		(280,150)	0	(129,542)	0	0	20,897		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 115189PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2016	10/28/2026	0	57,481,000	3.59 / 2.85	0	0	353,173	(4,782,250)		(5,991,060)	0	(2,404,050)	0	0	750,852		100% \ 100%
Currency Swap - 115190PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2016	10/28/2026	0	9,196,960	3.59 / 2.85	0	0	56,508	(765,160)		(958,570)	0	(384,648)	0	0	120,136		100% \ 100%
Currency Swap - 115208PR - Receive: Fixed USD Pay: Fixed EUR	G8030*AH3 - Senior PLC Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	02/01/2027	0	11,595,600	3.38 / 1.51	0	0	210,061	(316,234)		(577,897)	0	219,135	0	0	154,335		100% \ 100%
Currency Swap - 115317PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2016	11/17/2026	0	38,051,814	4.025 / 3.89	0	0	39,248	(1,371,831)		(593,247)	0	(1,993,120)	0	0	499,010		100% \ 100%
Currency Swap - 115318PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2016	11/17/2026	0	4,620,694	4.025 / 3.89	0	0	4,766	(166,584)		(72,039)	0	(242,028)	0	0	60,596		100% \ 100%
Currency Swap - 115319PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2016	11/17/2026	0	6,000,000	4.025 / 3.89	0	0	6,189	(216,310)		(93,543)	0	(314,275)	0	0	78,684		100% \ 100%
Currency Swap - 115320PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2016	11/17/2026	0	8,436,827	4.025 / 3.89	0	0	8,702	(304,162)		(131,535)	0	(441,913)	0	0	110,640		100% \ 100%
Currency Swap - 115343PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	48,311,000	4.25 / 2.25	0	0	933,423	(787,323)		(1,284,902)	0	903,234	0	0	484,892		100% \ 100%
Currency Swap - 115344PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	27,230,000	4.25 / 2.25	0	0	283,539	(443,766)		(724,222)	0	(443,766)	0	0	273,305		100% \ 100%
Currency Swap - 115345PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	8,368,000	4.25 / 2.25	0	0	161,679	(136,373)		(222,559)	0	156,450	0	0	83,989		100% \ 100%
Currency Swap - 115346PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	3,173,000	4.25 / 2.25	0	0	61,306	(51,710)		(84,391)	0	59,323	0	0	31,847		100% \ 100%
Currency Swap - 115347PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	6,000,000	4.25 / 2.25	0	0	115,927	(97,782)		(159,579)	0	112,177	0	0	60,221		100% \ 100%
Currency Swap - 115498CM - Receive: Fixed USD Pay: Fixed JPY	J26150M85 - JAPAN (GOVERNMENT OF) GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2016	03/20/2020	0	45,933,531	2.208 / 2.4	(4,055,735)	0	(92,171)	(1,269,221)		(1,217,579)	0	(432,780)	1,222,966	0	107,829		100% \ 100%
Currency Swap - 115500CM - Receive: Fixed USD Pay: Fixed JPY	J26150N35 - JAPAN (GOVERNMENT OF) GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2016	12/21/2020	0	103,575,610	2.35 / 2.5	(12,134,286)	0	(191,552)	(5,195,945)		(4,526,893)	0	(995,313)	2,981,896	0	510,870		100% \ 100%

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 115509CM - Receive: Fixed USD Pay: Fixed JPY	J26150M93 - JAPAN (GOVERNMENT OF) GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2016	06/22/2020	0	31,523,012	2.242 / 2.2	(2,925,663)	0	3,547	(1,079,159)		(982,689)	0	(299,229)	818,379	0	108,721		100% \ 100%
Currency Swap - 115510CM - Receive: Fixed USD Pay: Fixed JPY	J26150M93 - JAPAN (GOVERNMENT OF) GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2016	06/22/2020	0	136,899,937	2.242 / 2.2	(12,705,736)	0	15,406	(4,686,635)		(4,267,679)	0	(1,299,511)	3,554,105	0	472,159		100% \ 100%
Currency Swap - 115511CM - Receive: Fixed USD Pay: Fixed JPY	J26150N27 - JAPAN (GOVERNMENT OF) GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2016	09/21/2020	0	27,019,724	2.295 / 2.2	(2,509,543)	0	23,523	(1,070,030)		(974,314)	0	(258,386)	657,365	0	114,883		100% \ 100%
Currency Swap - 115514CM - Receive: Fixed USD Pay: Fixed JPY	J26150N27 - JAPAN (GOVERNMENT OF) GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2016	09/21/2020	0	45,933,531	2.295 / 2.2	(4,266,223)	0	39,990	(1,819,051)		(1,656,333)	0	(439,256)	1,117,521	0	195,301		100% \ 100%
Currency Swap - 115515CM - Receive: Fixed USD Pay: Fixed JPY	J26150N27 - JAPAN (GOVERNMENT OF) GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2016	09/21/2020	0	18,013,150	2.295 / 2.2	(1,673,029)	0	15,682	(713,363)		(649,542)	0	(172,257)	438,257	0	76,589		100% \ 100%
Currency Swap - 115539PR - Receive: Fixed USD Pay: Fixed EUR	N9361#AB1 - Vesteda Finance BV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2016	12/16/2026	0	99,090,000	4.04 / 1.8	0	0	2,098,330	(6,459,938)		(7,011,844)	0	1,941,743	0	0	1,307,057		100% \ 100%
Currency Swap - 115736PR - Receive: Fixed USD Pay: Fixed EUR	D5565*\B7 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/08/2016	12/20/2024	0	1,417,746	5.95 / 3.5	0	0	31,692	(82,603)		(85,631)	0	27,601	0	0	15,804		100% \ 100%
Currency Swap - 115737PR - Receive: Fixed USD Pay: Fixed EUR	D5565*AA0 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/08/2016	12/20/2024	0	945,164	5.95 / 3.5	0	0	21,128	(55,068)		(57,087)	0	18,401	0	0	10,536		100% \ 100%
Currency Swap - 115844PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2016	02/27/2027	0	22,901,000	4.049 / 1.86	0	0	477,806	(1,038,628)		(1,192,779)	0	440,404	0	0	306,307		100% \ 100%
Currency Swap - 115845PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2016	02/27/2027	0	5,181,000	4.049 / 1.86	0	0	108,096	(234,974)		(269,848)	0	99,635	0	0	69,297		100% \ 100%
Currency Swap - 115846PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2016	02/27/2027	0	3,108,000	4.049 / 1.86	0	0	64,845	(140,957)		(161,878)	0	59,769	0	0	41,570		100% \ 100%
Currency Swap - 115847PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2016	02/27/2027	0	9,100,000	4.049 / 1.86	0	0	189,862	(412,712)		(473,966)	0	175,000	0	0	121,715		100% \ 100%
Currency Swap - 115971PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2021	0	9,190,971	3.74 / 2.48	0	0	109,387	(604,475)		(566,448)	0	(378,213)	0	0	64,464		100% \ 100%
Currency Swap - 115972PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2021	0	5,314,703	3.74 / 2.48	0	0	63,254	(349,539)		(327,550)	0	(218,702)	0	0	37,276		100% \ 100%

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 115973PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2021	0	1,934,941	3.74 / 2.48	0	0	23,029	(127,258)		(119,252)	0	(79,624)	0	0	13,571		100% \ 100%
Currency Swap - 116024PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2016	01/05/2022	0	43,761,223	3.96 / 3.46	0	0	233,954	(497,766)		32,061	0	(2,237,577)	0	0	310,477		100% \ 100%
Currency Swap - 116025PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2016	01/05/2022	0	9,047,077	3.96 / 3.46	0	0	48,367	(102,907)		6,628	0	(462,591)	0	0	64,187		100% \ 100%
Currency Swap - 116026PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2016	01/05/2022	0	10,481,121	3.96 / 3.46	0	0	28,167	(119,218)		7,679	0	(119,218)	0	0	74,361		100% \ 100%
Currency Swap - 116027PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2016	01/05/2022	0	15,900,000	3.96 / 3.46	0	0	85,004	(180,856)		11,649	0	(812,991)	0	0	112,807		100% \ 100%
Currency Swap - 116028PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2016	01/05/2022	0	25,986,071	3.96 / 3.46	0	0	138,926	(295,581)		19,038	0	(1,328,707)	0	0	184,366		100% \ 100%
Currency Swap - 116038PR - Receive: Fixed USD Pay: Fixed EUR	750000176 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2016	12/21/2026	0	6,358,477	4.43 / 1.93	0	0	147,895	(484,003)		(438,954)	0	125,877	0	0	83,953		100% \ 100%
Currency Swap - 116039PR - Receive: Fixed USD Pay: Fixed EUR	750000176 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2016	12/21/2026	0	16,935,889	4.43 / 1.93	0	0	393,921	(1,289,147)		(1,169,160)	0	335,276	0	0	223,610		100% \ 100%
Currency Swap - 116062PR - Receive: Fixed USD Pay: Fixed GBP	G58248AA2 - Marlborough College (Entrp)Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	03/15/2047	0	10,000,000	4.58 / 3.24	0	0	120,646	(614,984)		(653,610)	0	(409,856)	0	0	260,802		100% \ 100%
Currency Swap - 116063PR - Receive: Fixed USD Pay: Fixed GBP	G58248AA2 - Marlborough College (Entrp)Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	03/15/2047	0	21,200,000	4.58 / 3.24	0	0	255,770	(1,303,766)		(1,385,654)	0	(868,894)	0	0	552,899		100% \ 100%
Currency Swap - 116319PR - Receive: Fixed USD Pay: Fixed AUD	Q8458*AA0 - Servco Australia PTY LTD. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2017	02/15/2029	0	15,900,000	5.05 / 6.13	0	0	(99,980)	1,111,822		(223,582)	0	22,089	0	0	240,133		100% \ 100%
Currency Swap - 116323PR - Receive: Fixed USD Pay: Fixed GBP	36382AA*0 - Galliford Try plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2017	02/16/2027	0	56,244,856	5.29 / 4.03	0	0	661,931	(4,263,811)		(4,040,529)	0	(2,336,304)	0	0	750,734		100% \ 100%
Currency Swap - 116427PR - Receive: Fixed USD Pay: Fixed EUR	N8244#AB6 - Stedin Holding NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2017	03/08/2027	0	11,650,000	3.64 / 1.44	0	0	248,688	(514,767)		(537,635)	0	223,788	0	0	156,173		100% \ 100%
Currency Swap - 116428PR - Receive: Fixed USD Pay: Fixed EUR	N8244#AB6 - Stedin Holding NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2017	03/08/2027	0	25,500,000	3.64 / 1.44	0	0	544,339	(1,126,744)		(1,176,798)	0	489,837	0	0	341,837		100% \ 100%

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 116429PR - Receive: Fixed USD Pay: Fixed EUR	N8244#AB6 - Stedin Holding NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2017	03/08/2027	0	36,762,500	3.64 / 1.44	0	0	784,755	(1,624,390)		(1,696,551)	0	706,182	0	0	492,815		100% \ 100%
Currency Swap - 116451PR - Receive: Fixed USD Pay: Fixed EUR	F2004#AA0 - Compagnie des Alpes Finance Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2017	03/15/2029	0	45,645,000	4.39 / 2.13	0	0	980,439	(2,061,250)		(2,221,836)	0	877,625	0	0	692,504		100% \ 100%
Currency Swap - 116598PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AA9 - TQM Pipeline and Company, LP Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2017	12/31/2021	0	14,178,549	3.17 / 2.57	0	0	92,419	(128,473)		72,419	0	(723,312)	0	0	100,257		100% \ 100%
Currency Swap - 116745PR - Receive: Fixed USD Pay: Fixed AUD	Q2308#AD5 - Charter Hall Invest Mgt Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2017	05/23/2029	0	10,038,600	4.09 / 5.12	0	0	(56,086)	900,250		98,256	0	13,650	0	0	153,849		100% \ 100%
Currency Swap - 116796PR - Receive: Fixed USD Pay: Fixed GBP	749000177 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2017	03/02/2027	0	12,030,863	3.94 / 2.54	0	0	158,781	(786,094)		(471,275)	0	(494,876)	0	0	161,097		100% \ 100%
Currency Swap - 116797PR - Receive: Fixed USD Pay: Fixed GBP	749000177 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2017	03/02/2027	0	11,974,905	3.94 / 2.54	0	0	158,042	(782,438)		(469,084)	0	(492,575)	0	0	160,348		100% \ 100%
Currency Swap - 116798PR - Receive: Fixed USD Pay: Fixed GBP	749000177 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2017	03/02/2027	0	20,480,445	3.94 / 2.54	0	0	270,296	(1,338,188)		(802,264)	0	(842,441)	0	0	274,240		100% \ 100%
Currency Swap - 116799PR - Receive: Fixed USD Pay: Fixed GBP	749000177 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2017	03/02/2027	0	13,933,418	3.94 / 2.54	0	0	183,890	(910,406)		(545,803)	0	(573,136)	0	0	186,573		100% \ 100%
Currency Swap - 116958PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AB9 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2017	04/20/2032	0	13,850,000	4 / 1.9425	0	0	266,669	(844,353)		(1,117,422)	0	270,324	0	0	242,906		100% \ 100%
Currency Swap - 116959PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AB9 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2017	04/20/2032	0	45,035,000	4 / 1.9425	0	0	867,108	(2,745,517)		(3,633,436)	0	878,991	0	0	789,840		100% \ 100%
Currency Swap - 117084PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2017	03/22/2032	0	9,464,604	4.95 / 3.47	0	0	128,681	(672,217)		(422,611)	0	(391,393)	0	0	165,467		100% \ 100%
Currency Swap - 117085PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2017	03/22/2032	0	16,061,147	4.95 / 3.47	0	0	218,368	(1,140,732)		(717,159)	0	(664,183)	0	0	280,792		100% \ 100%
Currency Swap - 117086PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2017	03/22/2032	0	9,235,159	4.95 / 3.47	0	0	125,561	(655,921)		(412,366)	0	(381,905)	0	0	161,456		100% \ 100%
Currency Swap - 117112PR - Receive: Fixed USD Pay: Fixed GBP	G9303#AB2 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2017	04/05/2052	0	5,759,517	4.006 / 2.6	0	0	76,874	(337,590)		(246,329)	0	(235,416)	0	0	163,573		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 117175PR - Receive: Fixed USD Pay: Fixed GBP	G93038AA4 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/23/2017	04/05/2047	0	6,503,177	3.96 / 2.58	0	0	85,144	(381,180)		(277,430)	0	(265,812)	0	0	169,780		100% \ 100%
Currency Swap - 117176PR - Receive: Fixed USD Pay: Fixed GBP	G93038AA4 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/23/2017	04/05/2047	0	22,546,535	3.96 / 2.58	0	0	295,195	(1,321,551)		(961,853)	0	(921,572)	0	0	588,627		100% \ 100%
Currency Swap - 117179PR - Receive: Fixed USD Pay: Fixed GBP	G93038AC0 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/23/2017	04/05/2057	0	26,669,180	4.07 / 2.6	0	0	373,028	(1,563,197)		(841,759)	0	(1,090,082)	0	0	813,994		100% \ 100%
Currency Swap - 117180PR - Receive: Fixed USD Pay: Fixed GBP	G93038AC0 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/23/2017	04/05/2057	0	43,286,131	4.07 / 2.6	0	0	605,453	(2,537,189)		(1,366,240)	0	(1,769,287)	0	0	1,321,175		100% \ 100%
Currency Swap - 117258PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgt Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	05/11/2027	0	22,594,133	3.63 / 4.5	0	0	(123,261)	1,739,950		269,291	0	31,150	0	0	306,542		100% \ 100%
Currency Swap - 117259PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgt Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	05/11/2027	0	15,374,165	3.63 / 4.5	0	0	(83,873)	1,183,948		183,239	0	21,196	0	0	208,586		100% \ 100%
Currency Swap - 117260PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgt Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	05/11/2027	0	23,304,960	3.63 / 4.5	0	0	(127,139)	1,794,690		277,763	0	32,130	0	0	316,186		100% \ 100%
Currency Swap - 117261PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgt Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	05/11/2027	0	29,093,120	3.63 / 4.5	0	0	(158,716)	2,240,430		346,750	0	40,110	0	0	394,716		100% \ 100%
Currency Swap - 117266PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	09/30/2024	0	6,946,663	4.25 / 2.83	0	0	95,756	(408,349)		(278,938)	0	(283,985)	0	0	75,700		100% \ 100%
Currency Swap - 117267PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	09/30/2024	0	1,686,618	4.25 / 2.83	0	0	23,249	(99,145)		(67,725)	0	(68,950)	0	0	18,379		100% \ 100%
Currency Swap - 117268PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	09/30/2024	0	900,864	4.25 / 2.83	0	0	12,418	(52,956)		(36,174)	0	(36,828)	0	0	9,817		100% \ 100%
Currency Swap - 117269PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	09/30/2024	0	1,736,666	4.25 / 2.83	0	0	23,939	(102,087)		(69,735)	0	(70,996)	0	0	18,925		100% \ 100%
Currency Swap - 117270PR - Receive: Fixed USD Pay: Fixed GBP	749000185 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	04/05/2029	0	11,573,600	4.2 / 2.82	0	0	154,924	(680,338)		(349,127)	0	(473,138)	0	0	176,126		100% \ 100%
Currency Swap - 117271PR - Receive: Fixed USD Pay: Fixed GBP	749000185 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	04/05/2029	0	2,377,280	4.2 / 2.82	0	0	31,822	(139,745)		(71,713)	0	(97,185)	0	0	36,177		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 117272PR - Receive: Fixed USD Pay: Fixed GBP	749000185 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	19,768,960	4.2 / 2.82	0	0	264,626	(1,162,090)		(596,347)	0	(808,170)	0	0	300,843		100% \ 100%
Currency Swap - 117276PR - Receive: Fixed USD Pay: Fixed GBP	749000190 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	3,472,080	4.22 / 2.82	0	0	47,171	(204,101)		(98,821)	0	(141,941)	0	0	52,838		99% \ 100%
Currency Swap - 117278PR - Receive: Fixed USD Pay: Fixed GBP	749000190 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	5,930,688	4.22 / 2.82	0	0	80,574	(348,627)		(168,797)	0	(242,451)	0	0	90,253		99% \ 100%
Currency Swap - 117468PR - Receive: Fixed USD Pay: Fixed EUR	T7841#AC7 - Recordati Ind Chim E Farm SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2017	05/31/2032	0	23,320,511	3.99 / 2.07	0	0	427,819	(1,001,029)		(1,659,433)	0	447,430	0	0	410,876		100% \ 100%
Currency Swap - 117469PR - Receive: Fixed USD Pay: Fixed EUR	T7841#AC7 - Recordati Ind Chim E Farm SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2017	05/31/2032	0	57,046,339	3.99 / 2.07	0	0	1,046,525	(2,448,705)		(4,059,283)	0	1,094,497	0	0	1,005,079		100% \ 100%
Currency Swap - 117547PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AB3 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2017	05/11/2029	0	8,279,409	3.73 / 1.82	0	0	153,522	(231,247)		(441,356)	0	156,566	0	0	126,670		100% \ 100%
Currency Swap - 117548PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AB3 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2017	05/11/2029	0	24,480,591	3.73 / 1.82	0	0	453,934	(683,753)		(1,305,004)	0	462,934	0	0	374,539		100% \ 100%
Currency Swap - 117688PR - Receive: Fixed USD Pay: Fixed GBP	749000180 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2017	05/10/2022	0	5,178,705	4.42 / 3.07	0	0	71,777	(118,970)		(73,435)	0	(204,549)	0	0	39,780		100% \ 100%
Currency Swap - 117689PR - Receive: Fixed USD Pay: Fixed GBP	749000180 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2017	05/10/2022	0	3,091,165	4.42 / 3.07	0	0	42,843	(71,013)		(43,834)	0	(122,095)	0	0	23,745		100% \ 100%
Currency Swap - 117690PR - Receive: Fixed USD Pay: Fixed GBP	749000180 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2017	05/10/2022	0	9,273,495	4.42 / 3.07	0	0	128,530	(213,040)		(131,501)	0	(366,285)	0	0	71,234		100% \ 100%
Currency Swap - 117756PR - Receive: Fixed USD Pay: Fixed CAD	96467AA@0 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2017	05/31/2024	0	10,454,092	4.16 / 3.54	0	0	56,209	(602,617)		(268,730)	0	(558,988)	0	0	109,851		100% \ 100%
Currency Swap - 117910PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	868,400	3.73 / 1.65	0	0	17,981	(2,716)		(6,758)	0	16,025	0	0	11,855		100% \ 100%
Currency Swap - 117911PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	3,250,000	3.73 / 1.65	0	0	67,295	(10,165)		(25,292)	0	59,975	0	0	44,367		100% \ 100%
Currency Swap - 117912PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	70,000,000	3.73 / 1.65	0	0	1,449,431	(218,945)		(544,746)	0	1,291,778	0	0	955,590		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 117913PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	3,900,000	3.73 / 1.65	0	0	80,754	(12,198)		(30,350)	0	71,971	0	0	53,240		100% \ 100%
Currency Swap - 117914PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	8,413,000	3.73 / 1.65	0	0	174,201	(26,314)		(65,471)	0	155,253	0	0	114,848		100% \ 100%
Currency Swap - 117915PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	24,280,000	3.73 / 1.65	0	0	502,745	(75,943)		(188,949)	0	448,063	0	0	331,453		100% \ 100%
Currency Swap - 117916PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	22,335,000	3.73 / 1.65	0	0	462,472	(69,859)		(173,813)	0	412,170	0	0	304,901		100% \ 100%
Currency Swap - 117920PR - Receive: Fixed USD Pay: Fixed GBP	G8513#AA0 - Stonewater Funding PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2017	01/31/2047	0	10,251,345	4.31 / 3.03	0	0	136,905	(188,745)		(114,595)	0	(403,103)	0	0	266,748		100% \ 100%
Currency Swap - 117921PR - Receive: Fixed USD Pay: Fixed GBP	G8513#AA0 - Stonewater Funding PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2017	01/31/2047	0	26,016,000	4.31 / 3.03	0	0	347,438	(479,000)		(290,822)	0	(1,023,000)	0	0	676,958		100% \ 100%
Currency Swap - 118015PR - Receive: Fixed USD Pay: Fixed GBP	749000179 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2017	01/27/2025	0	4,609,938	3.82 / 2.55	0	0	58,756	(142,233)		(69,191)	0	(183,486)	0	0	51,913		100% \ 100%
Currency Swap - 118016PR - Receive: Fixed USD Pay: Fixed GBP	749000179 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2017	01/27/2025	0	4,359,379	3.82 / 2.55	0	0	55,563	(134,503)		(65,431)	0	(173,514)	0	0	49,092		100% \ 100%
Currency Swap - 118017PR - Receive: Fixed USD Pay: Fixed GBP	749000178 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2017	01/27/2025	0	3,997,999	3.64 / 2.4	0	0	49,747	(123,353)		(64,204)	0	(159,130)	0	0	45,022		100% \ 100%
Currency Swap - 118018PR - Receive: Fixed USD Pay: Fixed GBP	749000178 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2017	01/27/2025	0	3,780,700	3.64 / 2.4	0	0	47,043	(116,648)		(60,715)	0	(150,481)	0	0	42,575		100% \ 100%
Currency Swap - 118113PR - Receive: Fixed USD Pay: Fixed EUR	48021PA*9 - Jones Lang LaSalle Finance B.V Senior Unsecured note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2017	06/27/2027	0	7,813,500	3.89 / 1.96	0	0	151,295	27,744		(109,596)	0	143,230	0	0	106,914		100% \ 100%
Currency Swap - 118114PR - Receive: Fixed USD Pay: Fixed EUR	48021PA*9 - Jones Lang LaSalle Finance B.V Senior Unsecured note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2017	06/27/2027	0	15,140,000	3.89 / 1.96	0	0	293,160	53,759		(212,361)	0	277,533	0	0	207,164		100% \ 100%
Currency Swap - 118115PR - Receive: Fixed USD Pay: Fixed EUR	48021PA*9 - Jones Lang LaSalle Finance B.V Senior Unsecured note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2017	06/27/2027	0	5,209,000	3.89 / 1.96	0	0	100,863	18,496		(73,064)	0	95,487	0	0	71,276		100% \ 100%
Currency Swap - 118116PR - Receive: Fixed USD Pay: Fixed EUR	48021PA@7 - Jones Lang LaSalle Finance B.V Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2017	06/27/2029	0	6,126,760	4.04 / 2.21	0	0	112,557	21,755		(162,409)	0	112,310	0	0	94,366		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 118117PR - Receive: Fixed USD Pay: Fixed EUR	48021PA@7 - Jones Lang LaSalle Finance B.V Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/07/2017	06/27/2029	0	9,190,140	4.04 / 2.21	0	0	168,835	32,633		(243,614)	0	168,466	0	0	141,549		100% \ 100%
Currency Swap - 118347PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AE8 - Puratos NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/23/2017	07/19/2027	0	18,676,999	3.24 / 1.35	0	0	350,089	(71,822)		(403,520)	0	344,912	0	0	256,615		100% \ 100%
Currency Swap - 118392PR - Receive: Fixed USD Pay: Fixed GBP	G93056AC8 - University of Sussex Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2017	09/20/2049	0	5,275,916	4.15 / 2.84	0	0	66,571	(193,852)		(217,856)	0	(211,194)	0	0	143,812		98% \ 98%
Currency Swap - 118393PR - Receive: Fixed USD Pay: Fixed GBP	G93056AC8 - University of Sussex Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2017	09/20/2049	0	11,389,390	4.15 / 2.84	0	0	143,709	(418,479)		(470,297)	0	(455,914)	0	0	310,455		98% \ 98%
Currency Swap - 118394PR - Receive: Fixed USD Pay: Fixed GBP	G93056AC8 - University of Sussex Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2017	09/20/2049	0	10,572,797	4.15 / 2.84	0	0	133,406	(388,475)		(436,578)	0	(423,226)	0	0	288,196		98% \ 98%
Currency Swap - 118436PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AF4 - Sligro Food Group Nederland B Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/28/2017	09/05/2025	0	19,194,937	3.72 / 1.67	0	0	396,370	261,442		153,745	0	348,309	0	0	228,736		99% \ 100%
Currency Swap - 118650PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/05/2017	07/25/2024	0	11,498,956	5.28 / 3	0	0	262,706	106,566		122,100	0	209,579	0	0	122,872		100% \ 100%
Currency Swap - 118651PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/05/2017	07/25/2024	0	5,173,039	5.28 / 3	0	0	118,184	47,941		54,929	0	94,284	0	0	55,277		100% \ 100%
Currency Swap - 118652PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/05/2017	07/25/2024	0	12,115,150	5.28 / 3	0	0	276,784	112,276		128,643	0	220,810	0	0	129,457		100% \ 100%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/24/2017	08/05/2027	0	9,388,873	3.28 / 3.3	0	0	15,773	331,244		456,112	0	(457,922)	0	0	129,389		100% \ 100%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/24/2017	08/05/2027	0	11,208,198	3.28 / 3.3	0	0	18,837	395,431		544,495	0	(546,655)	0	0	154,462		100% \ 100%
Currency Swap - 119364PR - Receive: Fixed USD Pay: Fixed EUR	750000201 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/24/2017	08/29/2021	0	2,283,300	3.33 / 1.197	0	0	49,701	111,263		110,647	0	39,958	0	0	14,715		100% \ 100%
Currency Swap - 119490PR - Receive: Fixed USD Pay: Fixed EUR	750000200 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/12/2017	09/14/2027	0	13,131,612	4.29 / 2.34	0	0	270,768	786,357		664,041	0	227,109	0	0	182,245		100% \ 100%
Currency Swap - 119491PR - Receive: Fixed USD Pay: Fixed EUR	750000200 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/12/2017	09/14/2027	0	42,468,192	4.29 / 2.34	0	0	875,675	2,543,112		2,147,537	0	734,479	0	0	589,387		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 119492PR - Receive: Fixed USD Pay: Fixed EUR	750000200 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2017	09/14/2027	0	16,391,232	4.29 / 2.34	0	0	337,980	981,552		828,874	0	283,483	0	0	227,483		100% \ 100%
Currency Swap - 119515PR - Receive: Fixed USD Pay: Fixed GBP	749000190 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	713,184	4.22 / 2.82	0	0	9,689	(41,924)		(20,298)	0	(29,156)	0	0	10,853		99% \ 100%
Currency Swap - 119925PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AD3 - Franke Finance Int'l Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2017	11/27/2029	0	51,387,461	3.4 / .82	0	0	1,337,879	(246,762)		497,444	0	(913,996)	0	0	808,676		100% \ 100%
Currency Swap - 120005PR - Receive: Fixed USD Pay: Fixed GBP	G6337#AA8 - Murray Income Trust PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2017	11/08/2027	0	8,740,710	3.49 / 2.51	0	0	90,579	42,351		88,960	0	(335,853)	0	0	122,486		100% \ 100%
Currency Swap - 120006PR - Receive: Fixed USD Pay: Fixed GBP	G6337#AA8 - Murray Income Trust PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2017	11/08/2027	0	8,690,476	3.49 / 2.51	0	0	90,058	42,108		88,448	0	(333,923)	0	0	121,782		100% \ 100%
Currency Swap - 120020PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AE3 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2017	12/16/2027	0	7,398,219	3.925 / 1.9	0	0	155,947	341,369		315,045	0	129,821	0	0	104,363		100% \ 100%
Currency Swap - 120036PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AF0 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2017	12/17/2029	0	2,228,630	4.03 / 2.12	0	0	44,628	102,834		72,812	0	39,107	0	0	35,171		100% \ 100%
Currency Swap - 120037PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AF0 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2017	12/17/2029	0	1,041,416	4.03 / 2.12	0	0	20,854	48,053		34,025	0	18,274	0	0	16,435		100% \ 100%
Currency Swap - 120066PR - Receive: Fixed USD Pay: Fixed GBP	G3056@AD0 - Edinburgh Airport Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2017	11/02/2027	0	8,711,810	3.81 / 2.72	0	0	103,258	(34,662)		66,414	0	(337,711)	0	0	121,955		100% \ 100%
Currency Swap - 120078PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +150 BPS GBP	G3056@AE8 - Edinburgh Airport Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2017	11/02/2029	0	69,572,499	4.02 / 2.38	0	0	1,160,996	(276,814)		3,266,080	0	(2,696,956)	0	0	1,091,130		100% \ 100%
Currency Swap - 120079PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +150 BPS GBP	G3056@AE8 - Edinburgh Airport Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2017	11/02/2029	0	1,000,000	4.02 / 2.38	0	0	16,688	(3,979)		46,945	0	(38,765)	0	0	15,683		100% \ 100%
Currency Swap - 120220PR - Receive: Fixed USD Pay: Fixed EUR	G5477#AA0 - LIA Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2017	11/21/2022	0	3,081,249	5.46 / 2.94	0	0	80,453	102,691		136,299	0	54,795	0	0	26,190		100% \ 100%
Currency Swap - 120221PR - Receive: Fixed USD Pay: Fixed EUR	G5477#AA0 - LIA Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2017	11/21/2022	0	10,408,619	5.46 / 2.94	0	0	271,773	346,894		460,425	0	185,100	0	0	88,470		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 120249PR - Receive: Fixed USD Pay: Fixed EUR	T3828@AA9 - Fabbrica Italian Sintetici SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2017	01/24/2028	0	39,143,250	4.615 / 2.36	0	0	907,675	1,258,875		1,527,111	0	696,938	0	0	555,797		99% \ 100%
Currency Swap - 120250PR - Receive: Fixed USD Pay: Fixed EUR	T3828@AA9 - Fabbrica Italian Sintetici SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2017	01/24/2028	0	18,846,750	4.615 / 2.36	0	0	437,029	606,125		735,276	0	335,563	0	0	267,606		99% \ 100%
Currency Swap - 120280PR - Receive: Fixed USD Pay: Fixed EUR	G9338#\F9 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2017	12/17/2029	0	3,543,900	4.095 / 2.12	0	0	73,544	176,400		152,383	0	61,950	0	0	55,928		100% \ 100%
Currency Swap - 120380PR - Receive: Fixed USD Pay: Fixed EUR	750000207 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2017	08/31/2021	0	6,506,631	3.775 / 1.215	0	0	169,004	280,124		324,051	0	114,546	0	0	42,000		100% \ 100%
Currency Swap - 120530PR - Receive: Fixed USD Pay: Fixed GBP	G9308@AB7 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	01/29/2043	0	11,190,000	3.845 / 2.61	0	0	154,056	201,155		408,912	0	(424,291)	0	0	268,781		99% \ 100%
Currency Swap - 120532PR - Receive: Fixed USD Pay: Fixed GBP	G9308@AB7 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	01/29/2043	0	63,720,000	3.845 / 2.61	0	0	877,250	1,145,448		2,328,493	0	(2,416,070)	0	0	1,530,539		99% \ 100%
Currency Swap - 120536PR - Receive: Fixed USD Pay: Fixed GBP	G9308@AC5 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	01/29/2048	0	17,159,500	3.94 / 2.68	0	0	241,181	308,464		561,500	0	(650,636)	0	0	454,629		99% \ 99%
Currency Swap - 120537PR - Receive: Fixed USD Pay: Fixed GBP	G9308@AC5 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	01/29/2048	0	14,804,200	3.94 / 2.68	0	0	208,077	266,124		484,428	0	(561,330)	0	0	392,227		99% \ 99%
Currency Swap - 120589PR - Receive: Fixed USD Pay: Fixed CAD	96467AA#8 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2017	12/20/2026	0	14,659,315	4.03 / 3.9	0	0	46,805	308,052		709,321	0	(725,549)	0	0	193,514		100% \ 100%
Currency Swap - 120590PR - Receive: Fixed USD Pay: Fixed CAD	96467AA#8 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2017	12/20/2026	0	10,799,527	4.03 / 3.9	0	0	34,481	226,942		522,558	0	(534,512)	0	0	142,562		100% \ 100%
Currency Swap - 120878PR - Receive: Fixed USD Pay: Fixed CAD	717046C*5 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2017	01/02/2028	0	7,873,729	4.08 / 3.95	0	0	22,140	73,166		302,588	0	(394,369)	0	0	111,389		100% \ 100%
Currency Swap - 120975PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2017	06/30/2035	0	56,735,972	3.79 / 3.67	0	0	144,314	566,594		2,077,003	0	(2,839,724)	0	0	1,116,849		100% \ 100%
Currency Swap - 120976PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2017	06/30/2035	0	16,702,042	3.79 / 3.67	0	0	42,484	166,795		611,432	0	(835,963)	0	0	328,780		100% \ 100%
Currency Swap - 120977PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2017	06/30/2035	0	13,474,338	3.79 / 3.67	0	0	34,273	134,562		493,272	0	(674,412)	0	0	265,243		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap - 121195PR - Receive: Fixed USD Pay: Fixed EUR	N5946*AA9 - NSI N.V. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2017	01/30/2026	0	10,158,406	4.75 / 2.41	0	0	249,070	560,080		715,817	0	176,575	0	0	125,248		99% \ 100%
Currency Swap - 121196PR - Receive: Fixed USD Pay: Fixed EUR	N5946*AA9 - NSI N.V. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2017	01/30/2026	0	17,930,745	4.75 / 2.41	0	0	439,637	988,606		1,263,498	0	311,675	0	0	221,077		99% \ 100%
Currency Swap - 121272PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	34,922,123	4.1975 / 1.84	0	0	850,654	1,980,877		2,435,612	0	606,002	0	0	389,285		100% \ 100%
Currency Swap - 121273PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	7,566,460	4.1975 / 1.84	0	0	184,308	429,190		527,716	0	131,300	0	0	84,345		100% \ 100%
Currency Swap - 121274PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	12,804,778	4.1975 / 1.84	0	0	311,907	726,321		893,058	0	222,201	0	0	142,738		100% \ 100%
Currency Swap - 121276PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	11,931,725	4.1975 / 1.84	0	0	290,640	676,800		832,167	0	207,051	0	0	133,006		100% \ 100%
Currency Swap - 121278PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	8,730,531	4.1975 / 1.84	0	0	212,664	495,219		608,903	0	151,500	0	0	97,321		100% \ 100%
Currency Swap - 121290PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	12,280,635	3.79 / 2.47	0	0	174,314	148,815		392,920	0	(468,422)	0	0	136,895		100% \ 100%
Currency Swap - 121291PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	2,660,804	3.79 / 2.47	0	0	37,768	32,243		85,133	0	(101,492)	0	0	29,661		100% \ 100%
Currency Swap - 121292PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	4,502,900	3.79 / 2.47	0	0	63,915	54,565		144,071	0	(171,755)	0	0	50,195		100% \ 100%
Currency Swap - 121293PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	3,070,159	3.79 / 2.47	0	0	43,578	37,204		98,230	0	(117,106)	0	0	34,224		100% \ 100%
Currency Swap - 121294PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	4,195,884	3.79 / 2.47	0	0	59,557	50,845		134,248	0	(160,044)	0	0	46,772		100% \ 100%
Currency Swap - 121434CM - Receive: Fixed USD Pay: Fixed JPY	J2661G2D1 - JAPAN GOVERNMENT GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/10/2018	03/22/2021	0	181,198,421	2.631 / 2.1	(12,851,058)	0	932,953	(9,726,557)		(8,238,448)	0	(1,745,065)	4,023,478	0	1,003,080		100% \ 100%
Currency Swap - 121435CM - Receive: Fixed USD Pay: Fixed JPY	J2661G5E6 - JAPAN GOVERNMENT GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/10/2018	06/21/2021	0	98,672,408	2.659 / 2	(7,171,220)	0	614,561	(5,690,276)		(4,692,437)	0	(955,732)	2,084,197	0	598,804		100% \ 100%

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 121623PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2018	01/19/2028	0	24,030,000	3.625 / 4.23	0	0	(24,519)	2,941,500		1,966,392	0	31,500	0	0	340,919		100% \ 100%
Currency Swap - 121624PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2018	01/19/2028	0	2,803,500	3.625 / 4.23	0	0	(2,861)	343,175		229,412	0	3,675	0	0	39,774		100% \ 100%
Currency Swap - 121625PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2018	01/19/2028	0	36,645,750	3.625 / 4.23	0	0	(37,392)	4,485,788		2,998,748	0	48,038	0	0	519,901		100% \ 100%
Currency Swap - 121626PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2018	01/19/2028	0	5,006,250	3.625 / 4.23	0	0	(5,108)	612,813		409,665	0	6,563	0	0	71,025		100% \ 100%
Currency Swap - 121721PR - Receive: Fixed USD Pay: Fixed EUR	750000222 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2018	01/30/2028	0	1,706,018	4.54 / 2.3	0	0	41,636	165,386		199,286	0	28,342	0	0	24,248		100% \ 100%
Currency Swap - 121722PR - Receive: Fixed USD Pay: Fixed EUR	750000222 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2018	01/30/2028	0	4,094,442	4.54 / 2.3	0	0	99,926	396,927		478,287	0	68,021	0	0	58,195		100% \ 100%
Currency Swap - 121723PR - Receive: Fixed USD Pay: Fixed EUR	750000222 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2018	01/30/2028	0	5,572,991	4.54 / 2.3	0	0	136,010	540,262		651,001	0	92,584	0	0	79,210		100% \ 100%
Currency Swap - 121724PR - Receive: Fixed USD Pay: Fixed GBP	G5879*AA8 - Master Fellows Darwin College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2018	03/11/2058	0	14,285,000	4.07 / 2.62	0	0	246,175	1,037,500		2,217,199	0	(511,500)	0	0	441,429		100% \ 100%
Currency Swap - 121725PR - Receive: Fixed USD Pay: Fixed GBP	G2270#AA6 - College or Hall Valence Mary Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2018	03/11/2058	0	14,285,000	4.07 / 2.62	0	0	246,175	1,037,500		2,217,199	0	(511,500)	0	0	441,429		100% \ 100%
Currency Swap - 122028PR - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2028	0	14,718,000	5.58 / 3.1	0	0	401,663	1,248,000		1,677,050	0	247,800	0	0	209,955		100% \ 100%
Currency Swap - 122083PR - Receive: Fixed USD Pay: Fixed EUR	D0448@AA2 - Ardex Anlagen GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2018	03/22/2030	0	22,950,000	4.24 / 2.18	0	0	515,224	2,115,892		2,361,371	0	383,273	0	0	366,945		100% \ 100%
Currency Swap - 122217PR - Receive: Fixed USD Pay: Fixed GBP	G0756*AA7 - BGL Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2018	04/04/2025	0	9,170,528	4.48 / 3.01	0	0	159,886	455,566		767,806	0	(336,494)	0	0	105,169		100% \ 100%
Currency Swap - 122245PR - Receive: Fixed USD Pay: Fixed EUR	E69333AB3 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	0	5,028,650	5.5 / 2.95	0	0	140,149	426,400		569,160	0	84,665	0	0	57,003		100% \ 100%
Currency Swap - 122246PR - Receive: Fixed USD Pay: Fixed EUR	E69333AB3 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	0	5,151,300	5.5 / 2.95	0	0	143,567	436,800		583,042	0	86,730	0	0	58,393		100% \ 100%

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 122247PR - Receive: Fixed USD Pay: Fixed EUR	E69333AB3 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	0	3,434,200	5.5 / 2.95	0	0	95,712	291,200		388,695	0	57,820	0	0	38,929		100% \ 100%
Currency Swap - 122248PR - Receive: Fixed USD Pay: Fixed EUR	E69333AB3 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	0	10,915,850	5.5 / 2.95	0	0	304,226	925,600		1,235,494	0	183,785	0	0	123,737		100% \ 100%
Currency Swap - 122379PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2018	04/19/2028	0	47,158,986	4.11 / 2.78	0	0	708,480	2,074,288		3,827,733	0	(1,740,768)	0	0	679,363		100% \ 100%
Currency Swap - 122380PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2018	04/19/2028	0	27,633,670	4.11 / 2.78	0	0	415,147	1,215,467		2,242,930	0	(1,020,035)	0	0	398,085		100% \ 100%
Currency Swap - 122381PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AB1 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2018	04/20/2048	0	5,028,623	4.71 / 3.24	0	0	84,262	228,804		531,222	0	(185,326)	0	0	133,765		100% \ 100%
Currency Swap - 122382PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AB1 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2018	04/20/2048	0	26,148,841	4.71 / 3.24	0	0	438,164	1,189,783		2,762,356	0	(963,696)	0	0	695,576		100% \ 100%
Currency Swap - 122638PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	20,455,200	4.48 / 3.14	0	0	335,637	1,378,800		2,249,852	0	(736,560)	0	0	293,622		100% \ 100%
Currency Swap - 122639PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	30,398,700	4.48 / 3.14	0	0	498,794	2,049,050		3,343,531	0	(1,094,610)	0	0	436,355		100% \ 100%
Currency Swap - 122640PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	18,608,550	4.48 / 3.14	0	0	305,336	1,254,325		2,046,741	0	(670,065)	0	0	267,114		100% \ 100%
Currency Swap - 122641PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	1,136,400	4.48 / 3.14	0	0	18,647	76,600		124,992	0	(40,920)	0	0	16,312		100% \ 100%
Currency Swap - 122642PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	10,227,600	4.48 / 3.14	0	0	167,819	689,400		1,124,926	0	(368,280)	0	0	146,811		100% \ 100%
Currency Swap - 122643PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	22,870,050	4.48 / 3.14	0	0	375,261	1,541,575		2,515,460	0	(823,515)	0	0	328,286		100% \ 100%
Currency Swap - 122644PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	9,233,250	4.48 / 3.14	0	0	151,503	622,375		1,015,558	0	(332,475)	0	0	132,538		100% \ 100%
Currency Swap - 122930PR - Receive: Fixed USD Pay: Fixed GBP	G4003#AA6 - Governing Body of Charterhouse Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2018	05/15/2058	0	23,007,375	4.74 / 3.19	0	0	419,078	1,290,937		3,145,785	0	(838,495)	0	0	712,613		100% \ 100%

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Currency Swap - 122931PR - Receive: Fixed USD Pay: Fixed GBP	G4003#AA6 - Governing Body of Charterhouse Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2018	05/15/2058	0	26,115,125	4.74 / 3.19	0	0	475,685	1,465,313		3,570,706	0	(951,755)	0	0	808,870		100% \ 100%
Currency Swap - 123278PR - Receive: Fixed USD Pay: Fixed GBP	G0235#AA4 - Alsco Linen Services Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2018	05/25/2028	0	7,500,000	4.25 / 2.67	0	0	128,510	101,917		380,718	0	(285,648)	0	0	108,689		100% \ 100%
Currency Swap - 123279PR - Receive: Fixed USD Pay: Fixed GBP	G0235#AA4 - Alsco Linen Services Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2018	05/25/2028	0	47,395,000	4.25 / 2.67	0	0	812,094	644,050		2,405,884	0	(1,805,104)	0	0	686,841		100% \ 100%
Currency Swap - 123305PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	15,243,630	4.11 / 2.6	0	0	244,846	48,748		602,319	0	(586,691)	0	0	221,156		100% \ 100%
Currency Swap - 123306PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	5,101,699	4.11 / 2.6	0	0	81,945	16,315		201,583	0	(196,352)	0	0	74,016		100% \ 100%
Currency Swap - 123307PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	4,732,901	4.11 / 2.6	0	0	76,021	15,135		187,010	0	(182,158)	0	0	68,665		100% \ 100%
Currency Swap - 123308PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	2,581,583	4.11 / 2.6	0	0	41,466	8,256		102,006	0	(99,359)	0	0	37,454		100% \ 100%
Currency Swap - 123309PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	16,227,090	4.11 / 2.6	0	0	260,643	51,893		641,178	0	(624,542)	0	0	235,424		100% \ 100%
Currency Swap - 123310PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	11,740,054	4.11 / 2.6	0	0	188,571	37,543		463,883	0	(451,846)	0	0	170,325		100% \ 100%
Currency Swap - 123367PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AA4 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2018	07/11/2025	0	20,850,445	4.624 / 1.86	0	0	587,585	878,925		1,608,835	0	367,405	0	0	245,150		100% \ 100%
Currency Swap - 123368PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AA4 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2018	07/11/2025	0	37,501,972	4.624 / 1.86	0	0	1,056,840	1,580,849		2,893,679	0	660,821	0	0	440,930		100% \ 100%
Currency Swap - 123369PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AC0 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2018	07/11/2028	0	13,418,255	4.89 / 2.34	0	0	351,297	565,630		1,046,414	0	236,443	0	0	195,943		100% \ 100%
Currency Swap - 123370PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AC0 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2018	07/11/2028	0	19,900,034	4.89 / 2.34	0	0	520,993	838,861		1,551,892	0	350,658	0	0	290,595		100% \ 100%
Currency Swap - 123407PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AD5 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2018	11/21/2033	0	9,812,458	4.66 / 2.46	0	0	224,323	490,000		663,730	0	171,500	0	0	182,850		100% \ 100%

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 123432PR - Receive: Fixed USD Pay: Fixed NZD	Q7702#AA2 - Ports of Auckland Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2018	06/21/2028	0	20,387,000	4.19 / 4.81	0	0	(81,918)	822,150		313,425	0	(118,900)	0	0	296,719		100% \ 100%
Currency Swap - 123434PR - Receive: Fixed USD Pay: Fixed NZD	Q7702#AB0 - Ports of Auckland Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2018	06/21/2030	0	19,684,000	4.26 / 5.06	0	0	(112,292)	793,800		60,978	0	(114,800)	0	0	318,509		100% \ 100%
Currency Swap - 123436PR - Receive: Fixed USD Pay: Fixed NZD	Q7702#AC8 - Ports of Auckland Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2018	06/21/2033	0	11,448,004	4.34 / 5.32	0	0	(84,564)	461,666		(110,227)	0	(66,766)	0	0	210,104		100% \ 100%
Currency Swap - 123463PR - Receive: Fixed USD Pay: Fixed AUD	Q0005@AB1 - AHACS Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2018	06/26/2028	0	9,918,421	4.45 / 4.563	0	0	20,050	669,079		545,740	0	13,816	0	0	144,470		100% \ 100%
Currency Swap - 123571PR - Receive: Fixed USD Pay: Fixed GBP	G6853@AE6 - Oxford Brookes University Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2018	08/03/2043	0	11,297,955	4.53 / 3.08	0	0	176,794	(49,252)		476,550	0	(438,128)	0	0	274,376		100% \ 100%
Currency Swap - 123572PR - Receive: Fixed USD Pay: Fixed GBP	G6853@AE6 - Oxford Brookes University Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2018	08/03/2043	0	26,000,000	4.53 / 3.08	0	0	406,857	(113,343)		1,096,685	0	(1,008,264)	0	0	631,423		100% \ 100%
Currency Swap - 123583PR - Receive: Fixed USD Pay: Fixed GBP	G8401*AJ0 - SSP Financing Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	10/16/2028	0	3,743,604	4.5075 / 3.06	0	0	55,839	10,286		164,698	0	(144,147)	0	0	55,505		100% \ 100%
Currency Swap - 123588PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AE3 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	08/03/2048	0	4,543,389	4.475 / 1.33	0	0	141,885	(57,485)		328,397	0	(43,612)	0	0	121,470		100% \ 100%
Currency Swap - 123589PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AD5 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	08/03/2043	0	4,543,389	4.335 / 1.21	0	0	141,067	(57,485)		313,560	0	(43,612)	0	0	110,338		100% \ 100%
Currency Swap - 123629PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AB9 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	08/02/2033	0	6,130,168	4.2425 / .95	0	0	200,868	(77,561)		457,453	0	(58,843)	0	0	112,988		100% \ 100%
Currency Swap - 123630PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AB9 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	08/02/2033	0	7,500,000	4.2425 / .95	0	0	245,753	(94,893)		559,675	0	(71,993)	0	0	138,236		100% \ 100%
Currency Swap - 123733PR - Receive: Fixed USD Pay: Fixed EUR	750000215 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2018	07/05/2028	0	10,407,355	4.29 / 1.83	0	0	260,154	334,708		621,632	0	185,301	0	0	151,832		100% \ 100%
Currency Swap - 123734PR - Receive: Fixed USD Pay: Fixed EUR	750000215 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2018	07/05/2028	0	1,402,813	4.29 / 1.83	0	0	35,066	45,115		83,790	0	24,977	0	0	20,466		100% \ 100%
Currency Swap - 123752PR - Receive: Fixed USD Pay: Fixed EUR	T6340*AA3 - L'Isolante K-Flex SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2018	07/27/2023	0	7,190,000	6.62 / 3.5	0	0	230,991	234,834		478,552	0	127,950	0	0	67,950		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 123753PR - Receive: Fixed USD Pay: Fixed EUR	T6340*AA3 - L'Isolante K-Flex SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2018	07/27/2023	0	11,680,000	6.62 / 3.5	0	0	375,241	381,482		777,398	0	207,852	0	0	110,383		100% \ 100%
Currency Swap - 123990PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	7,521,000	6.207 / 3.36	0	0	223,691	305,340		611,039	0	132,742	0	0	96,487		100% \ 100%
Currency Swap - 123991PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	7,040,000	6.207 / 3.36	0	0	209,385	285,812		571,960	0	124,253	0	0	90,316		100% \ 100%
Currency Swap - 123992PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	7,521,000	6.207 / 3.36	0	0	223,691	305,340		611,039	0	132,742	0	0	96,487		100% \ 100%
Currency Swap - 123993PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	1,826,500	6.207 / 3.36	0	0	54,324	74,153		148,393	0	32,237	0	0	23,432		100% \ 100%
Currency Swap - 123994PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	10,660,000	6.207 / 3.36	0	0	317,051	432,778		866,065	0	188,144	0	0	136,757		100% \ 100%
Currency Swap - 123995PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	12,545,100	6.207 / 3.36	0	0	373,118	509,310		1,019,218	0	221,416	0	0	160,941		100% \ 100%
Currency Swap - 124002PR - Receive: Fixed USD Pay: Fixed EUR	750000248 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2018	09/14/2027	0	4,400,282	4.95 / 2.33	0	0	118,258	181,529		336,426	0	77,610	0	0	61,068		100% \ 100%
Currency Swap - 124084PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AA2 - Futbol Club Barcelona Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2018	08/28/2023	0	24,659,831	4.83 / 1.86	0	0	746,197	956,577		1,707,184	0	436,055	0	0	235,840		100% \ 100%
Currency Swap - 124085PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AA2 - Futbol Club Barcelona Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2018	08/28/2023	0	14,561,900	4.83 / 1.86	0	0	239,169	564,869		1,008,111	0	564,869	0	0	139,266		100% \ 100%
Currency Swap - 124119PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	0	4,124,300	6.89 / 3.9	0	0	127,451	141,226		289,613	0	73,274	0	0	60,887		100% \ 100%
Currency Swap - 124120PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	0	7,185,661	6.89 / 3.9	0	0	222,055	246,055		504,586	0	127,664	0	0	106,081		100% \ 100%
Currency Swap - 124121PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	0	5,133,570	6.89 / 3.9	0	0	158,640	175,786		360,485	0	91,206	0	0	75,786		100% \ 100%
Currency Swap - 124122PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	0	5,866,320	6.89 / 3.9	0	0	181,284	200,877		411,940	0	104,224	0	0	86,604		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 124133PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AF1 - Porterbrook Rail Finance Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2018	04/18/2028	0	21,346,500	4.3155 / 2.77	0	0	235,023	(498,827)		(4,044)	0	(498,827)	0	0	307,463		100% \ 100%
Currency Swap - 124135PR - Receive: Fixed USD Pay: Fixed GBP	G8056*AJ8 - Severn Trent Water Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2018	11/07/2033	0	15,192,000	4.36 / 2.95	0	0	212,966	(358,612)		283,441	0	(600,426)	0	0	282,712		100% \ 100%
Currency Swap - 124156PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AB9 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2018	09/20/2028	0	17,575,827	6.68 / 3.7	0	0	539,543	553,510		1,303,305	0	313,150	0	0	259,510		100% \ 100%
Currency Swap - 124157PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AB9 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2018	09/20/2028	0	11,868,655	6.68 / 3.7	0	0	364,344	373,776		880,099	0	211,465	0	0	175,243		100% \ 100%
Currency Swap - 124307PR - Receive: Fixed USD Pay: Fixed AUD	Q0182#AC2 - Alinta Energy Finance Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2018	09/28/2026	0	3,165,000	4.69 / 4.76	0	0	1,842	102,596		40,475	0	4,574	0	0	41,090		100% \ 100%
Currency Swap - 124309PR - Receive: Fixed USD Pay: Fixed AUD	Q0182#AD0 - Alinta Energy Finance Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2018	09/26/2028	0	9,420,000	4.82 / 5	0	0	(4,272)	305,356		70,669	0	13,615	0	0	139,217		100% \ 100%
Currency Swap - 124327PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unscured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	10/04/2028	0	1,053,000	6.56 / 3.7	0	0	30,757	15,436		52,415	0	19,087	0	0	15,584		100% \ 100%
Currency Swap - 124328PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unscured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	10/04/2028	0	17,040,000	6.56 / 3.7	0	0	497,718	249,796		848,205	0	308,880	0	0	252,180		100% \ 100%
Currency Swap - 124329PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unscured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	10/04/2028	0	1,053,000	6.56 / 3.7	0	0	30,757	15,436		52,415	0	19,087	0	0	15,584		100% \ 100%
Currency Swap - 124330PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unscured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	10/04/2028	0	2,590,000	6.56 / 3.7	0	0	75,651	37,968		128,923	0	46,948	0	0	38,330		100% \ 100%
Currency Swap - 124600PR - Receive: Fixed USD Pay: Fixed EUR	G6378#AB6 - Musgrave Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2018	09/26/2025	0	12,031,178	4.61 / 1.79	0	0	347,492	537,563		1,014,884	0	211,442	0	0	144,080		100% \ 100%
Currency Swap - 124768PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AK4 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/27/2025	0	17,355,607	4.195 / 2.67	0	0	272,985	(188,720)		395,639	0	(677,405)	0	0	209,396		100% \ 100%
Currency Swap - 124770PR - Receive: Fixed USD Pay: Fixed EUR	750000249 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/01/2026	0	22,739,010	5.105 / 2.32	0	0	647,032	878,323		1,807,265	0	402,159	0	0	295,447		100% \ 100%
Currency Swap - 124771PR - Receive: Fixed USD Pay: Fixed EUR	750000249 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/01/2026	0	11,967,900	5.105 / 2.32	0	0	340,543	462,275		951,192	0	211,663	0	0	155,499		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 124783PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AL2 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/26/2026	0	14,321,537	4.235 / 2.75	0	0	219,739	(155,728)		355,560	0	(558,983)	0	0	187,003		100% \ 100%
Currency Swap - 124784PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AL2 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/26/2026	0	25,710,044	4.235 / 2.75	0	0	394,476	(279,564)		638,302	0	(1,003,486)	0	0	335,708		100% \ 100%
Currency Swap - 124808PR - Receive: Fixed USD Pay: Fixed GBP	G8513#AC6 - Stonewater Funding PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	11/02/2043	0	3,050,000	4.91 / 3.35	0	0	47,475	(51,149)		118,747	0	(119,739)	0	0	74,458		100% \ 100%
Currency Swap - 124865PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	5,986,833	6.67 / 4.95	0	0	109,355	(78,985)		99,020	0	(234,208)	0	0	72,014		100% \ 100%
Currency Swap - 124866PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	4,855,035	6.67 / 4.95	0	0	88,681	(64,053)		80,300	0	(189,931)	0	0	58,400		100% \ 100%
Currency Swap - 124867PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	1,573,406	6.67 / 4.95	0	0	28,740	(20,758)		26,024	0	(61,552)	0	0	18,926		100% \ 100%
Currency Swap - 124868PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	2,112,776	6.67 / 4.95	0	0	38,592	(27,874)		34,944	0	(82,653)	0	0	25,414		100% \ 100%
Currency Swap - 124906PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	6,172,132	6.67 / 4.95	0	0	112,739	(81,430)		102,085	0	(241,457)	0	0	74,243		100% \ 100%
Currency Swap - 124911PR - Receive: Fixed USD Pay: Fixed EUR	750000216 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2018	10/15/2028	0	575,888	5.02 / 2.42	0	0	15,165	16,689		37,192	0	10,287	0	0	8,537		100% \ 100%
Currency Swap - 124912PR - Receive: Fixed USD Pay: Fixed EUR	750000216 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2018	10/15/2028	0	5,566,913	5.02 / 2.42	0	0	146,596	161,325		359,519	0	99,444	0	0	82,525		100% \ 100%
Currency Swap - 124913PR - Receive: Fixed USD Pay: Fixed EUR	750000216 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2018	10/15/2028	0	2,495,513	5.02 / 2.42	0	0	65,716	72,318		161,164	0	44,578	0	0	36,994		100% \ 100%
Currency Swap - 125187PR - Receive: Fixed USD Pay: Fixed CAD	717046C#1 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2018	01/03/2026	0	3,024,095	4.75 / 4.39	0	0	10,663	(34,398)		65,703	0	(34,398)	0	0	37,062		100% \ 100%
Currency Swap - 125188PR - Receive: Fixed USD Pay: Fixed CAD	717046C#1 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2018	01/03/2026	0	14,136,485	4.75 / 4.39	0	0	49,846	(160,797)		307,137	0	(160,797)	0	0	173,252		100% \ 100%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2018	11/05/2028	0	830,928	4.657 / 4.38	0	0	2,302	(17,846)		11,000	0	(42,911)	0	0	12,357		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2018	11/05/2028	0	3,157,525	4.657 / 4.38	0	0	8,810	(67,813)		41,801	0	(163,062)	0	0	46,958		100% \ 100%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2018	11/05/2028	0	3,323,710	4.657 / 4.38	0	0	9,274	(71,383)		44,001	0	(171,644)	0	0	49,429		100% \ 100%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2018	11/05/2028	0	16,119,994	4.657 / 4.38	0	0	44,978	(346,205)		213,405	0	(832,473)	0	0	239,733		100% \ 100%
Currency Swap - 125579PR - Receive: Fixed USD Pay: Fixed EUR	750000247 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	10/16/2028	0	562,158	4.896 / 2.3	0	0	14,685	10,082		29,065	0	10,156	0	0	8,335		100% \ 100%
Currency Swap - 125580PR - Receive: Fixed USD Pay: Fixed EUR	750000247 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	10/16/2028	0	5,434,200	4.896 / 2.3	0	0	141,955	97,464		280,959	0	98,177	0	0	80,570		100% \ 100%
Currency Swap - 125581PR - Receive: Fixed USD Pay: Fixed EUR	750000247 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	10/16/2028	0	2,436,021	4.896 / 2.3	0	0	63,635	43,691		125,947	0	44,010	0	0	36,118		100% \ 100%
Currency Swap - 125752PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	25,178,530	5.93 / 3.1	0	0	715,992	371,280		1,082,199	0	456,365	0	0	376,605		100% \ 100%
Currency Swap - 125753PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	1,139,300	5.93 / 3.1	0	0	32,398	16,800		48,968	0	20,650	0	0	17,041		100% \ 100%
Currency Swap - 125754PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	5,240,780	5.93 / 3.1	0	0	149,030	77,280		225,254	0	94,990	0	0	78,388		100% \ 100%
Currency Swap - 125755PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	10,709,420	5.93 / 3.1	0	0	304,540	157,920		460,302	0	194,110	0	0	160,185		100% \ 100%
Currency Swap - 125756PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	14,696,970	5.93 / 3.1	0	0	417,932	216,720		631,691	0	266,385	0	0	219,828		100% \ 100%
Currency Swap - 125787PR - Receive: Fixed USD Pay: Fixed CHF	H2731#\B5 - Franke Holding AG Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/19/2030	0	26,199,596	4.21 / 1.31	0	0	760,500	(599,289)		390,903	0	(474,377)	0	0	433,834		100% \ 100%
Currency Swap - 125788PR - Receive: Fixed USD Pay: Fixed CHF	H2731#\B5 - Franke Holding AG Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/19/2030	0	24,279,960	4.21 / 1.31	0	0	704,779	(555,379)		362,261	0	(439,619)	0	0	402,047		100% \ 100%
Currency Swap - 125798PR - Receive: Fixed USD Pay: Fixed EUR	T2144#AA6 - Bonfiglioli Riduttori SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2031	0	12,750,080	5.06 / 2.57	0	0	305,445	178,080		502,853	0	178,080	0	0	211,875		100% \ 100%

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Currency Swap - 125799PR - Receive: Fixed USD Pay: Fixed EUR	T2144#AA6 - Bonfiglioli Riduttori SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2031	0	15,709,920	5.06 / 2.57	0	0	376,352	219,420		619,587	0	219,420	0	0	261,060		100% \ 100%
Currency Swap - 125814PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AF1 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	20,850,016	5.015 / 3.6	0	0	290,967	(783,019)		(186,243)	0	(783,019)	0	0	313,543		100% \ 100%
Currency Swap - 125815PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AF1 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	18,899,960	5.015 / 3.6	0	0	263,754	(709,785)		(168,824)	0	(709,785)	0	0	284,218		100% \ 100%
Currency Swap - 125816PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AF1 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	60,155,028	5.015 / 3.6	0	0	839,479	(2,259,112)		(537,336)	0	(2,259,112)	0	0	904,613		100% \ 100%
Currency Swap - 125843PR - Receive: Fixed USD Pay: Fixed GBP	G9530#AA7 - Wellington College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2018	02/11/2059	0	29,582,910	4.8175 / 3.3	0	0	413,725	(1,606,871)		(1,825,461)	0	(1,606,871)	0	0	925,062		100% \ 100%
Currency Swap - 125909PR - Receive: Fixed USD Pay: Fixed GBP	G8409#AA7 - St. Paul's School Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	7,893,750	4.63 / 3.18	0	0	93,682	(385,938)		(268,413)	0	(385,938)	0	0	223,962		100% \ 100%
Currency Swap - 125910PR - Receive: Fixed USD Pay: Fixed GBP	G8409#AA7 - St. Paul's School Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	6,732,548	4.63 / 3.18	0	0	79,901	(329,165)		(228,928)	0	(329,165)	0	0	191,016		100% \ 100%
Currency Swap - 125911PR - Receive: Fixed USD Pay: Fixed GBP	G8409#AA7 - St. Paul's School Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	20,673,037	4.63 / 3.18	0	0	245,344	(1,010,736)		(702,949)	0	(1,010,736)	0	0	586,536		100% \ 100%
Currency Swap - 126025PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AE0 - VastNed Retail NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2018	01/20/2026	0	17,991,907	5.44 / 2.73	0	0	467,268	109,920		599,306	0	109,920	0	0	221,340		100% \ 100%
Currency Swap - 126026PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AE0 - VastNed Retail NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2018	01/20/2026	0	20,849,966	5.44 / 2.73	0	0	541,494	127,382		694,507	0	127,382	0	0	256,500		100% \ 100%
Currency Swap - 126269PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AJ0 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2019	01/29/2024	0	14,019,952	4.11 / 1.49	0	0	340,793	209,161		465,756	0	209,161	0	0	141,559		100% \ 100%
Currency Swap - 126270PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AJ0 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2019	01/29/2024	0	33,179,948	4.11 / 1.49	0	0	806,528	495,006		1,102,270	0	495,006	0	0	335,017		100% \ 100%
Currency Swap - 126334PR - Receive: Fixed USD Pay: Fixed GBP	G8409#AA7 - St. Paul's School Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	8,905,666	4.63 / 3.18	0	0	105,691	(435,412)		(302,821)	0	(435,412)	0	0	252,672		100% \ 100%
Currency Swap - 126335PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AE0 - VastNed Retail NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2018	01/20/2026	0	5,115,956	5.44 / 2.73	0	0	132,866	31,256		170,411	0	31,256	0	0	62,938		100% \ 100%

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Currency Swap - 126336PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AF1 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	6,190,054	5.015 / 3.6	0	0	86,384	(232,466)		(55,293)	0	(232,466)	0	0	93,086		100% \ 100%
Currency Swap - 126540PR - Receive: Fixed USD Pay: Fixed EUR	D0448#AB0 - Ardex Anlagen GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2019	02/28/2031	0	1,969,938	4.69 / 2.39	0	0	38,538	23,410		53,485	0	23,410	0	0	32,914		100% \ 100%
Currency Swap - 126877PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2019	02/26/2026	0	5,560,548	3.46 / .94	0	0	119,151	78,146		210,840	0	78,146	0	0	68,967		100% \ 100%
Currency Swap - 126878PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2019	02/26/2026	0	4,250,021	3.46 / .94	0	0	91,069	59,728		161,148	0	59,728	0	0	52,712		100% \ 100%
Currency Swap - 126879PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2019	02/26/2026	0	21,512,982	3.46 / .94	0	0	460,977	302,334		815,709	0	302,334	0	0	266,822		100% \ 100%
Currency Swap - 126886PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AD2 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2019	02/26/2029	0	1,824,902	3.65 / 1.33	0	0	36,070	25,646		62,742	0	25,646	0	0	27,606		100% \ 100%
Currency Swap - 126887PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AD2 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2019	02/26/2029	0	21,748,310	3.65 / 1.33	0	0	429,870	305,642		747,733	0	305,642	0	0	328,990		100% \ 100%
Currency Swap - 126888PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AD2 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2019	02/26/2029	0	44,937,620	3.65 / 1.33	0	0	888,223	631,534		1,545,009	0	631,534	0	0	679,778		100% \ 100%
Currency Swap - 127337PR - Receive: Fixed USD Pay: Fixed EUR	F2004#AB8 - Compagnie des Alpes Finance Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2019	04/17/2031	0	39,071,520	4.56 / 2.14	0	0	670,786	457,520		1,366,004	0	457,520	0	0	656,579		100% \ 100%
Currency Swap - 127490PR - Receive: Fixed USD Pay: Fixed EUR	750000274 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	3,390,600	3.66 / 1.27	0	0	61,318	23,100		81,925	0	23,100	0	0	45,639		100% \ 100%
Currency Swap - 127491PR - Receive: Fixed USD Pay: Fixed EUR	750000274 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	22,604,000	3.66 / 1.27	0	0	408,785	154,000		546,163	0	154,000	0	0	304,259		100% \ 100%
Currency Swap - 127492PR - Receive: Fixed USD Pay: Fixed EUR	750000274 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	2,825,500	3.66 / 1.27	0	0	51,098	19,250		68,271	0	19,250	0	0	38,032		100% \ 100%
Currency Swap - 127493PR - Receive: Fixed USD Pay: Fixed EUR	750000275 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	10,171,800	3.69 / 1.36	0	0	6,857	69,300		198,889	0	69,300	0	0	136,917		100% \ 100%
Currency Swap - 127494PR - Receive: Fixed USD Pay: Fixed EUR	750000275 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	67,812,000	3.69 / 1.36	0	0	45,717	462,000		1,325,923	0	462,000	0	0	912,778		100% \ 100%

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Currency Swap - 127495PR - Receive: Fixed USD Pay: Fixed EUR	750000275 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	8,476,500	3.69 / 1.36	0	0	5,715	57,750		165,740	0	57,750	0	0	114,097		100% \ 100%
Currency Swap - 127933PR - Receive: Fixed USD Pay: Fixed AUD	Q2309*AB2 - Charter Hall Wholesale Mgt Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2019	06/13/2029	0	12,048,131	3.43 / 3.33	0	0	6,779	(178,278)		(283,547)	0	(178,278)	0	0	185,201		100% \ 100%
Currency Swap - 128041PR - Receive: Fixed USD Pay: Fixed GBP	227047B85 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2019	06/07/2027	0	5,112,140	3.556 / 2.46	0	0	31,700	(176,659)		(129,519)	0	(176,659)	0	0	69,699		100% \ 100%
Currency Swap - 128085PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AC7 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2019	05/24/2029	0	6,701,963	4.38 / 1.87	0	0	101,568	(26,976)		102,171	0	(26,976)	0	0	102,727		100% \ 100%
Currency Swap - 128086PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AC7 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2019	05/24/2029	0	16,070,020	4.38 / 1.87	0	0	243,540	(64,683)		244,986	0	(64,683)	0	0	246,321		100% \ 100%
Currency Swap - 128227PR - Receive: Fixed USD Pay: Fixed EUR	T0003#AA0 - ACS Dobfar SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2019	07/11/2026	0	6,012,972	4.26 / 1.9	0	0	67,011	(37,190)		18,693	0	(37,190)	0	0	76,825		100% \ 100%
Currency Swap - 128228PR - Receive: Fixed USD Pay: Fixed EUR	T0003#AA0 - ACS Dobfar SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2019	07/11/2026	0	14,404,962	4.26 / 1.9	0	0	160,535	(89,095)		44,783	0	(89,095)	0	0	184,045		100% \ 100%
Currency Swap - 128494PR - Receive: Fixed USD Pay: Fixed EUR	D9478#AA4 - Grammer AG Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2019	07/09/2031	0	10,939,008	5.76 / 3.32	0	0	127,525	(16,592)		112,977	0	(16,592)	0	0	185,675		100% \ 100%
Currency Swap - 128495PR - Receive: Fixed USD Pay: Fixed EUR	D9478#AA4 - Grammer AG Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2019	07/09/2031	0	4,925,019	5.76 / 3.32	0	0	57,415	(7,470)		50,865	0	(7,470)	0	0	83,596		100% \ 100%
Currency Swap - 128496PR - Receive: Fixed USD Pay: Fixed EUR	D9478#AA4 - Grammer AG Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2019	07/09/2031	0	9,917,959	5.76 / 3.32	0	0	115,621	(15,043)		102,432	0	(15,043)	0	0	168,344		100% \ 100%
Currency Swap - 128588PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2019	07/25/2024	0	6,613,278	6.36 / 5.4	0	0	26,754	(278,588)		(305,716)	0	(278,588)	0	0	70,666		100% \ 100%
Currency Swap - 128589PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2019	07/25/2024	0	5,463,122	6.36 / 5.4	0	0	22,101	(230,137)		(252,547)	0	(230,137)	0	0	58,376		100% \ 100%
Currency Swap - 128731PR - Receive: Fixed USD Pay: Fixed CAD	66509C\A7 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2019	06/30/2042	0	2,288,847	3.3675 / 3.365	0	0	(126)	(26,564)		17,564	0	(26,564)	0	0	54,285		100% \ 100%
Currency Swap - 128732PR - Receive: Fixed USD Pay: Fixed CAD	66509C\A7 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2019	06/30/2042	0	9,550,119	3.3675 / 3.365	0	0	(527)	(110,838)		73,286	0	(110,838)	0	0	226,501		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 128733PR - Receive: Fixed USD Pay: Fixed CAD	66509C\A7 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2019	06/30/2042	0	23,005,923	3.3675 / 3.365	0	0	(1,269)	(267,005)		176,543	0	(267,005)	0	0	545,633		100% \ 100%
Currency Swap - 128767PR - Receive: Fixed USD Pay: Fixed GBP	G4986#AB5 - JD WETHERSPOON PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	08/20/2026	0	6,651,269	4.08 / 2.98	0	0	26,624	(416,405)		(396,096)	0	(416,405)	0	0	85,677		100% \ 100%
Currency Swap - 128768PR - Receive: Fixed USD Pay: Fixed GBP	G4986#AB5 - JD WETHERSPOON PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	08/20/2026	0	26,424,056	4.08 / 2.98	0	0	105,770	(1,654,285)		(1,573,605)	0	(1,654,285)	0	0	340,376		100% \ 100%
Currency Swap - 128871PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AB7 - TQM Pipeline and Company, LP Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	08/28/2029	0	19,081,656	3.34 / 3.31	0	0	1,956	(146,414)		287,089	0	(146,414)	0	0	296,513		100% \ 100%
Currency Swap - 129045PR - Receive: Fixed USD Pay: Fixed EUR	750000296 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2019	07/31/2029	0	1,293,999	4.05 / 1.6	0	0	13,184	(11,749)		22,157	0	(11,749)	0	0	20,029		100% \ 100%
Currency Swap - 129054PR - Receive: Fixed USD Pay: Fixed GBP	G9434@AA6 - The Warden and Council Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2019	08/28/2048	0	11,914,058	4.71 / 3.3	0	0	57,396	(963,837)		(985,297)	0	(963,837)	0	0	318,902		100% \ 100%
Currency Swap - 129055PR - Receive: Fixed USD Pay: Fixed EUR	A9897#AA0 - Worthington Cylinders GmbH Aus Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2019	08/23/2034	0	1,002,986	4.2 / 1.9	0	0	8,223	(6,928)		21,845	0	(6,928)	0	0	19,192		100% \ 100%
Currency Swap - 129056PR - Receive: Fixed USD Pay: Fixed EUR	A9897#AA0 - Worthington Cylinders GmbH Aus Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2019	08/23/2034	0	5,246,026	4.2 / 1.9	0	0	43,009	(36,235)		114,260	0	(36,235)	0	0	100,380		100% \ 100%
Currency Swap - 129057PR - Receive: Fixed USD Pay: Fixed EUR	A9897#AA0 - Worthington Cylinders GmbH Aus Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2019	08/23/2034	0	19,833,964	4.2 / 1.9	0	0	162,606	(136,995)		431,990	0	(136,995)	0	0	379,513		100% \ 100%
Currency Swap - 129066PR - Receive: Fixed USD Pay: Fixed GBP	G2387@AA8 - Assura Financing PLC Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/26/2019	08/07/2029	0	1,005,777	3.37 / 2.24	0	0	4,484	(67,271)		(56,122)	0	(67,271)	0	0	15,583		100% \ 100%
Currency Swap - 129067PR - Receive: Fixed USD Pay: Fixed GBP	G2387@AA8 - Assura Financing PLC Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/26/2019	08/07/2029	0	5,025,160	3.37 / 2.24	0	0	22,405	(336,103)		(280,402)	0	(336,103)	0	0	77,858		100% \ 100%
Currency Swap - 129068PR - Receive: Fixed USD Pay: Fixed GBP	G2387@AA8 - Assura Financing PLC Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/26/2019	08/07/2029	0	19,002,977	3.37 / 2.24	0	0	84,727	(1,270,997)		(1,060,360)	0	(1,270,997)	0	0	294,426		100% \ 100%
Currency Swap - 129103PR - Receive: Fixed USD Pay: Fixed AUD	Q0832*AK2 - Aus Pacific Airprt Mel Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2019	12/05/2044	0	3,484,962	3.7375 / 3.87	0	0	(346)	(70,559)		(79,269)	0	(70,559)	0	0	87,002		100% \ 100%
Currency Swap - 129104PR - Receive: Fixed USD Pay: Fixed AUD	Q0832*AK2 - Aus Pacific Airprt Mel Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2019	12/05/2044	0	6,025,305	3.7375 / 3.87	0	0	(599)	(121,993)		(137,051)	0	(121,993)	0	0	150,422		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 129139PR - Receive: Fixed USD Pay: Fixed GBP	G5600#\F8 - LondonMetric Property Plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/01/2019	09/21/2023	0	1,214,600	3.0975 / 2.62	0	(45,498)	(9,962)	(155,077)		(135,467)	0	(113,886)	4,306	0	11,718		100% \ 100%
Currency Swap - 129157PR - Receive: Fixed USD Pay: Fixed GBP	36382AA*0 - Galliford Try plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/01/2019	02/16/2027	0	12,452,079	5.26 / 4.03	0	(199,612)	(177,053)	(1,336,282)		(1,144,027)	0	(1,146,471)	9,801	0	166,205		100% \ 100%
Currency Swap - 129158PR - Receive: Fixed USD Pay: Fixed GBP	36382AA*0 - Galliford Try plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/01/2019	02/16/2027	0	1,797,972	5.26 / 4.03	0	(28,822)	(25,565)	(192,948)		(165,188)	0	(165,541)	1,415	0	23,999		100% \ 100%
Currency Swap - 129246PR - Receive: Fixed USD Pay: Fixed EUR	T7000#AA8 - Milione SpA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/06/2019	09/27/2031	0	1,203,659	3.93 / 1.72	0	0	6,946	(5,386)		9,529	0	(5,386)	0	0	20,620		100% \ 100%
Currency Swap - 129247PR - Receive: Fixed USD Pay: Fixed EUR	T7000#AA8 - Milione SpA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/06/2019	09/27/2031	0	9,174,675	3.93 / 1.72	0	0	52,943	(41,050)		72,636	0	(41,050)	0	0	157,174		100% \ 100%
Currency Swap - 129248PR - Receive: Fixed USD Pay: Fixed EUR	T7000#AA8 - Milione SpA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/06/2019	09/27/2031	0	41,798,523	3.93 / 1.72	0	0	241,201	(187,018)		330,920	0	(187,018)	0	0	716,063		100% \ 100%
Currency Swap - 129327PR - Receive: Fixed USD Pay: Fixed EUR	E9242X\A8 - Ulma Inversiones Sociedad Coop Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/12/2019	09/05/2031	0	3,700,620	4.5175 / 2.25	0	0	27,038	(3,630)		23,241	0	(3,630)	0	0	63,237		100% \ 100%
Currency Swap - 129328PR - Receive: Fixed USD Pay: Fixed EUR	E9242X\A8 - Ulma Inversiones Sociedad Coop Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/12/2019	09/05/2031	0	17,381,700	4.5175 / 2.25	0	0	126,997	(17,050)		109,164	0	(17,050)	0	0	297,020		100% \ 100%
Currency Swap - 129838PR - Receive: Fixed USD Pay: Fixed CAD	66980CAA6 - Nouvelle Autoroute 30 Fin Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/05/2018	06/30/2042	0	22,976,520	4.397 / 4.115	0	4,499	33,448	(129,073)		1,573,856	0	(133,775)	204	0	544,936		100% \ 100%
Currency Swap - 129924CM - Receive: Fixed USD Pay: Fixed EUR	883556CE0 - THERMO FISHER SCIENTIFIC CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2019	04/01/2049	0	4,924,350	4.04 / 1.875	0	34,470	26,949	(91,600)		171,604	0	(126,013)	(58)	0	133,169		100% \ 100%
Currency Swap - 129925CM - Receive: Fixed USD Pay: Fixed EUR	883556CE0 - THERMO FISHER SCIENTIFIC CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2019	04/01/2049	0	4,924,350	4.04 / 1.875	0	34,470	26,949	(91,600)		171,604	0	(126,013)	(58)	0	133,169		100% \ 100%
Currency Swap - 129926CM - Receive: Fixed USD Pay: Fixed EUR	883556CE0 - THERMO FISHER SCIENTIFIC CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2019	04/01/2049	0	4,924,350	4.04 / 1.875	0	34,470	26,949	(91,600)		171,604	0	(126,013)	(58)	0	133,169		100% \ 100%
Currency Swap - 130119PR - Receive: Fixed USD Pay: Fixed EUR	L0175#AE2 - Alpha Trains Finance S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/02/2019	09/30/2031	0	2,792,654	3.4275 / 1.38	0	0	156	(71,966)		(71,227)	0	(71,966)	0	0	47,864		100% \ 100%
Currency Swap - 130120PR - Receive: Fixed USD Pay: Fixed EUR	L0175#AE2 - Alpha Trains Finance S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/02/2019	09/30/2031	0	2,792,654	3.4275 / 1.38	0	0	156	(71,966)		(71,227)	0	(71,966)	0	0	47,864		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 130215PR - Receive: Fixed USD Pay: Fixed GBP	G30568AM0 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/31/2029	0	1,604,655	3.33 / 2.55	0	0	2,099	(72,479)		(105,083)	0	(72,479)	0	0	25,160		100% \ 100%
Currency Swap - 130216PR - Receive: Fixed USD Pay: Fixed GBP	G30568AM0 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/31/2029	0	2,458,950	3.33 / 2.55	0	0	3,216	(111,065)		(161,028)	0	(111,065)	0	0	38,554		100% \ 100%
Currency Swap - 130217PR - Receive: Fixed USD Pay: Fixed GBP	G30568AM0 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/31/2029	0	16,980,698	3.33 / 2.55	0	0	22,208	(766,978)		(1,112,007)	0	(766,978)	0	0	266,242		100% \ 100%
Currency Swap - 130218PR - Receive: Fixed USD Pay: Fixed GBP	G30568AN8 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/31/2031	0	1,789,710	3.44 / 2.62	0	0	2,461	(80,837)		(121,810)	0	(80,837)	0	0	30,783		100% \ 100%
Currency Swap - 130219PR - Receive: Fixed USD Pay: Fixed GBP	G30568AN8 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/31/2031	0	2,745,405	3.44 / 2.62	0	0	3,776	(124,004)		(186,856)	0	(124,004)	0	0	47,220		100% \ 100%
Currency Swap - 130220PR - Receive: Fixed USD Pay: Fixed GBP	G30568AN8 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/31/2031	0	18,960,533	3.44 / 2.62	0	0	26,075	(856,403)		(1,290,481)	0	(856,403)	0	0	326,117		100% \ 100%
Currency Swap - 130376PR - Receive: Fixed USD Pay: Fixed EUR	786455B#1 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2019	10/29/2026	0	1,580,040	3.345 / 1.26	0	0	5,674	(25,023)		(33,339)	0	(25,023)	0	0	20,644		100% \ 100%
Currency Swap - 130377PR - Receive: Fixed USD Pay: Fixed EUR	786455B#1 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2019	10/29/2026	0	1,429,981	3.345 / 1.26	0	0	5,135	(22,647)		(30,173)	0	(22,647)	0	0	18,683		100% \ 100%
Currency Swap - 130378PR - Receive: Fixed USD Pay: Fixed GBP	786455C82 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2019	10/29/2029	0	1,089,706	3.51 / 2.69	0	0	1,539	(37,657)		(55,113)	0	(37,657)	0	0	17,081		100% \ 100%
Currency Swap - 130379PR - Receive: Fixed USD Pay: Fixed GBP	786455C82 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2019	10/29/2029	0	1,089,706	3.51 / 2.69	0	0	1,539	(37,657)		(55,113)	0	(37,657)	0	0	17,081		100% \ 100%
Currency Swap - 130399PR - Receive: Fixed USD Pay: Fixed AUD	Q5657#AA1 - Loram Pty Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2019	08/15/2029	0	6,097,986	2.87 / 2.547	0	0	3,447	(271,374)		(281,187)	0	(271,374)	0	0	94,586		100% \ 100%
Currency Swap - 130400PR - Receive: Fixed USD Pay: Fixed AUD	Q5657#AA1 - Loram Pty Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2019	08/15/2029	0	34,336,998	2.87 / 2.547	0	0	19,409	(1,528,073)		(1,583,328)	0	(1,528,073)	0	0	532,601		100% \ 100%
Currency Swap - 130461PR - Receive: Fixed USD Pay: Fixed AUD	752000284 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2019	10/22/2029	0	10,960,000	3.115 / 3.006	0	0	1,713	(287,200)		(363,934)	0	(287,200)	0	0	171,631		100% \ 100%
Currency Swap - 130585PR - Receive: Fixed USD Pay: Fixed GBP	573026A*2 - Marston's PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2019	11/25/2024	0	5,656,866	5.46 / 4.64	0	0	4,639	(162,761)		(222,520)	0	(162,761)	0	0	62,613		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 130586PR - Receive: Fixed USD Pay: Fixed GBP	573026A*2 - Marston's PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2019	11/25/2024	0	1,582,583	5.46 / 4.64	0	0	1,298	(45,534)		(62,253)	0	(45,534)	0	0	17,517		100% \ 100%
Currency Swap - 130602PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2019	07/31/2025	0	6,719,201	6.365 / 6.39	0	0	5,280	278,096		189,896	0	278,096	0	0	79,384		100% \ 100%
Currency Swap - 130603PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2019	07/31/2025	0	6,719,201	6.365 / 6.39	0	0	5,280	278,096		189,896	0	278,096	0	0	79,384		100% \ 100%
Currency Swap - 130604PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2019	07/31/2025	0	6,719,201	6.365 / 6.39	0	0	5,280	278,096		189,896	0	278,096	0	0	79,384		100% \ 100%
Currency Swap - 130931PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2019	02/15/2042	0	1,047,116	3.912 / 4.166	0	0	(285)	(24,023)		(33,117)	0	(24,023)	0	0	24,626		100% \ 100%
Currency Swap - 130932PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2019	02/15/2042	0	1,047,116	3.912 / 4.166	0	0	(285)	(24,023)		(33,117)	0	(24,023)	0	0	24,626		100% \ 100%
Currency Swap - 130973PR - Receive: Fixed USD Pay: Fixed EUR	T6340*\BO - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	12/06/2029	0	27,829,464	5.4 / 3.25	0	0	41,551	(458,658)		(882,093)	0	(458,658)	0	0	438,541		100% \ 100%
Currency Swap - 130974PR - Receive: Fixed USD Pay: Fixed EUR	T6340*\BO - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	12/06/2029	0	5,183,584	5.4 / 3.25	0	0	7,739	(85,431)		(164,301)	0	(85,431)	0	0	81,684		100% \ 100%
Currency Swap - 130975PR - Receive: Fixed USD Pay: Fixed EUR	T6340*\BO - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	12/06/2029	0	18,773,100	5.4 / 3.25	0	0	28,029	(309,400)		(595,039)	0	(309,400)	0	0	295,830		100% \ 100%
Currency Swap - 131028PR - Receive: Fixed USD Pay: Fixed EUR	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2019	11/29/2024	0	10,828,490	3.085 / 1.061	0	0	19,163	(287,922)		(287,922)	(84,482)	(203,440)	0	0	119,987		100% \ 100%
Currency Swap - 131029PR - Receive: Fixed USD Pay: Fixed EUR	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2019	11/29/2024	0	6,316,619	3.085 / 1.061	0	0	11,178	(167,954)		(167,954)	(49,281)	(118,673)	0	0	69,993		100% \ 100%
Currency Swap - 131030PR - Receive: Fixed USD Pay: Fixed EUR	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2019	11/29/2024	0	8,121,368	3.085 / 1.061	0	0	14,372	(215,941)		(215,941)	(63,361)	(152,580)	0	0	89,991		100% \ 100%
Currency Swap - 131031PR - Receive: Fixed USD Pay: Fixed EUR	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2019	11/29/2024	0	46,021,084	3.085 / 1.061	0	0	81,441	(1,223,666)		(1,223,666)	(359,048)	(864,618)	0	0	509,947		100% \ 100%
Currency Swap - 131032PR - Receive: Fixed USD Pay: Fixed EUR	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2019	11/29/2024	0	18,949,858	3.085 / 1.061	0	0	33,534	(503,863)		(503,863)	(147,843)	(356,019)	0	0	209,978		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 131403PR - Receive: Fixed USD Pay: Fixed EUR	H4212*AB4 - Interhoerbiger Finanz AG Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2019	12/30/2031	0	7,695,322	3.66 / 1.6	0	0	440	(61,154)		(107,943)	0	(61,154)	0	0	133,272		100% \ 100%
Currency Swap - 131404PR - Receive: Fixed USD Pay: Fixed EUR	H4212*AB4 - Interhoerbiger Finanz AG Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2019	12/30/2031	0	24,177,342	3.66 / 1.6	0	0	1,383	(192,134)		(339,137)	0	(192,134)	0	0	418,717		100% \ 100%
Currency Swap - 131405PR - Receive: Fixed USD Pay: Fixed EUR	H4212*AB4 - Interhoerbiger Finanz AG Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2019	12/30/2031	0	51,651,087	3.66 / 1.6	0	0	2,956	(410,463)		(724,512)	0	(410,463)	0	0	894,523		100% \ 100%
Currency Swap - 131458PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	2,073,784	3.88 / 2.55	0	0	772	(3,977)		(5,020)	0	(3,977)	0	0	32,736		100% \ 100%
Currency Swap - 131459PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	829,514	3.88 / 2.55	0	0	309	(1,591)		(2,008)	0	(1,591)	0	0	13,095		100% \ 100%
Currency Swap - 131460PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	1,244,271	3.88 / 2.55	0	0	463	(2,386)		(3,012)	0	(2,386)	0	0	19,642		100% \ 100%
Currency Swap - 131461PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	8,709,894	3.88 / 2.55	0	0	3,244	(16,701)		(21,083)	0	(16,701)	0	0	137,493		100% \ 100%
Currency Swap - 131462PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	4,147,569	3.88 / 2.55	0	0	1,545	(7,953)		(10,040)	0	(7,953)	0	0	65,473		100% \ 100%
Currency Swap - 131480PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	5,095,263	3.91 / 1.66	0	0	3,587	(32,912)		(39,339)	0	(32,912)	0	0	80,433		100% \ 100%
Currency Swap - 131481PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	2,038,105	3.91 / 1.66	0	0	1,435	(13,165)		(15,736)	0	(13,165)	0	0	32,173		100% \ 100%
Currency Swap - 131482PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	3,057,158	3.91 / 1.66	0	0	2,152	(19,747)		(23,603)	0	(19,747)	0	0	48,260		100% \ 100%
Currency Swap - 131483PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	21,400,105	3.91 / 1.66	0	0	15,063	(138,231)		(165,224)	0	(138,231)	0	0	337,819		100% \ 100%
Currency Swap - 131484PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	10,190,526	3.91 / 1.66	0	0	7,173	(65,824)		(78,678)	0	(65,824)	0	0	160,866		100% \ 100%
Currency Swap - 131495PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	3,165,377	4.08 / 1.94	0	0	2,087	(20,720)		(33,668)	0	(20,720)	0	0	49,968		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 131496PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	1,266,151	4.08 / 1.94	0	0	835	(8,288)		(13,467)	0	(8,288)	0	0	19,987		100% \ 100%
Currency Swap - 131497PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	1,899,226	4.08 / 1.94	0	0	1,252	(12,432)		(20,201)	0	(12,432)	0	0	29,981		100% \ 100%
Currency Swap - 131498PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	13,294,584	4.08 / 1.94	0	0	8,767	(87,025)		(141,408)	0	(87,025)	0	0	209,867		100% \ 100%
Currency Swap - 131499PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	6,330,754	4.08 / 1.94	0	0	4,175	(41,441)		(67,337)	0	(41,441)	0	0	99,936		100% \ 100%
Currency Swap - 131563PR - Receive: Fixed USD Pay: Fixed AUD	752000329 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2019	12/23/2029	0	7,522,650	3.56 / 3.4	0	0	(373)	(174,653)		(195,460)	0	(174,653)	0	0	118,816		100% \ 100%
Currency Swap - 131564PR - Receive: Fixed USD Pay: Fixed AUD	752000329 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2019	12/23/2029	0	3,709,800	3.56 / 3.4	0	0	(184)	(86,130)		(96,391)	0	(86,130)	0	0	58,594		100% \ 100%
Currency Swap - 131565PR - Receive: Fixed USD Pay: Fixed AUD	752000329 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2019	12/23/2029	0	24,113,700	3.56 / 3.4	0	0	(1,195)	(559,845)		(626,543)	0	(559,845)	0	0	380,861		100% \ 100%
Currency Swap - 131566PR - Receive: Fixed USD Pay: Fixed AUD	752000329 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2019	12/23/2029	0	12,262,950	3.56 / 3.4	0	0	(608)	(284,708)		(318,627)	0	(284,708)	0	0	193,686		100% \ 100%
Currency Swap - 131592PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2019	06/01/2028	0	14,223,000	4.089 / 3.17	0	0	416	(349,250)		(412,542)	0	(349,250)	0	0	206,348		100% \ 100%
Currency Swap - 131593PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2019	06/01/2028	0	9,244,950	4.089 / 3.17	0	0	271	(227,013)		(268,152)	0	(227,013)	0	0	134,126		100% \ 100%
Currency Swap - 131594PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2019	06/01/2028	0	24,179,100	4.089 / 3.17	0	0	708	(593,725)		(701,321)	0	(593,725)	0	0	350,792		100% \ 100%
Currency Swap - 131595PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2019	06/01/2028	0	15,645,300	4.089 / 3.17	0	0	458	(384,175)		(453,796)	0	(384,175)	0	0	226,983		100% \ 100%
Currency Swap - 92535PR - Receive: Fixed USD Pay: Fixed EUR	D6000#AB5 - MEC Holding GmbH EURO Gtd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2010	07/02/2020	0	8,487,987	6.116 / 5.5	(294,204)	0	84,336	705,173		659,801	0	143,083	9,625	0	30,170		100% \ 100%
Currency Swap - 92536PR - Receive: Fixed USD Pay: Fixed EUR	D6000#AB5 - MEC Holding GmbH EURO Gtd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2010	07/02/2020	0	6,824,513	6.116 / 5.5	(236,546)	0	67,808	566,973		530,493	0	115,042	7,739	0	24,258		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 92957PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. EURO GTD Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/02/2022	0	6,822,154	5.3275 / 4.7	0	0	74,476	792,337		665,865	0	110,927	0	0	55,759		100% \ 100%
Currency Swap - 92958PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. EURO GTD Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/02/2022	0	4,740,819	5.3275 / 4.7	0	0	51,754	550,607		462,720	0	77,085	0	0	38,748		100% \ 100%
Currency Swap - 92959PR - Receive: Fixed USD Pay: Fixed EUR	02343*AH5 - Amcor Finance USA EURO Series B GTD Sr Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/01/2020	0	21,883,291	5.565 / 5	0	0	243,934	2,541,563		2,376,192	0	355,819	0	0	89,518		100% \ 100%
Currency Swap - 92960PR - Receive: Fixed USD Pay: Fixed EUR	02343*AH5 - Amcor Finance USA EURO Series B GTD Sr Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/01/2020	0	21,523,766	5.565 / 5	0	0	239,926	2,499,807		2,337,153	0	349,973	0	0	88,047		100% \ 100%
Currency Swap - 92961PR - Receive: Fixed USD Pay: Fixed EUR	02343*AH5 - Amcor Finance USA EURO Series B GTD Sr Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/01/2020	0	8,805,177	5.565 / 5	0	0	98,152	1,022,648		956,108	0	143,171	0	0	36,019		100% \ 100%
Currency Swap - 94349PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AA5 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2011	02/16/2021	0	44,567,192	4.9925 / 4.5	0	0	554,510	7,427,865		6,940,610	0	683,231	0	0	236,494		100% \ 100%
Currency Swap - 94350PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AA5 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2011	02/16/2021	0	11,884,447	4.9925 / 4.5	0	0	147,868	1,980,741		1,850,808	0	182,193	0	0	63,064		100% \ 100%
Currency Swap - 94351PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AA5 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2011	02/16/2021	0	14,861,215	4.9925 / 4.5	0	0	184,905	2,476,869		2,314,391	0	227,828	0	0	78,861		100% \ 100%
Currency Swap - 97361PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AD2 - VastNed Retail NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2012	01/17/2020	0	29,601,199	5.413 / 5.06	0	0	277,346	3,642,335		3,628,775	0	(3,488,548)	0	3,966,098	31,640		100% \ 100%
Currency Swap - 97362PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AD2 - VastNed Retail NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2012	01/17/2020	0	2,398,801	5.413 / 5.06	0	0	22,475	295,165		294,066	0	(282,702)	0	321,402	2,564		100% \ 100%
Currency Swap - 98926PR - Receive: Fixed USD Pay: Fixed EUR	435596D87 - Hollingsworth & Vose Company Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/03/2012	07/08/2024	0	2,806,510	4.61 / 4.21	0	0	24,204	306,266		212,645	0	45,996	0	0	29,839		100% \ 100%
Currency Swap - 99485PR - Receive: Fixed USD Pay: Fixed CAD	717046A@5 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/04/2012	09/06/2022	0	22,814,130	4.1825 / 4.88	0	0	129,723	5,484,715		5,609,050	0	(876,114)	0	0	186,839		100% \ 100%
Currency Swap - 99486PR - Receive: Fixed USD Pay: Fixed CAD	717046A@5 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/04/2012	09/06/2022	0	13,155,263	4.1825 / 4.88	0	0	74,802	3,162,640		3,234,334	0	(505,192)	0	0	107,737		100% \ 100%
Currency Swap - 99487PR - Receive: Fixed USD Pay: Fixed CAD	717046A@5 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/04/2012	09/06/2022	0	5,343,338	4.1825 / 4.88	0	0	30,383	1,284,585		1,313,705	0	(205,196)	0	0	43,760		100% \ 100%
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(60,823,242)	(166,022)	107,733,223	310,956,255	XXX	324,033,117	(704,015)	(87,748,075)	16,931,081	10,491,876	123,673,991	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										281,080,033	(166,022)	132,490,051	624,988,203	XXX	862,064,914	(13,683,980)	(87,748,075)	16,931,081	10,491,876	183,524,556	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Interest Rate Swap - 100036CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2012	10/19/2042	0	10,000,000	2.7375 / 1.9659	0	0	27,602	1,192,772		1,192,772	1,377,224	0	0	0	238,752		PD (Duration)
Interest Rate Swap - 100195CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2012	11/23/2042	0	25,000,000	2.535 / 1.9095	0	0	20,862	2,062,537		2,062,537	3,404,625	0	0	0	598,111		PD (Duration)
Interest Rate Swap - 100287CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2012	12/03/2042	0	30,000,000	2.575 / 1.9055	0	0	31,344	2,697,100		2,697,100	4,102,105	0	0	0	718,197		PD (Duration)
Interest Rate Swap - 100295CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2012	12/04/2042	0	25,000,000	2.5725 / 1.9001	0	0	26,635	2,236,596		2,236,596	3,418,281	0	0	0	598,532		PD (Duration)
Interest Rate Swap - 100329CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2012	12/11/2042	0	25,000,000	2.595 / 1.8884	0	0	30,578	2,342,031		2,342,031	3,427,014	0	0	0	598,778		PD (Duration)
Interest Rate Swap - 100374CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2012	12/14/2042	0	25,000,000	2.643 / 1.8936	0	0	42,791	2,563,080		2,563,080	3,439,678	0	0	0	598,883		PD (Duration)
Interest Rate Swap - 100463CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2012	12/20/2042	0	25,000,000	2.78 / 1.908	0	0	70,952	3,192,946		3,192,946	3,474,223	0	0	0	599,093		PD (Duration)
Interest Rate Swap - 100696CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	12/24/2042	0	25,000,000	2.787 / 1.9348	0	0	74,247	3,224,355		3,224,355	3,476,322	0	0	0	599,234		PD (Duration)
Interest Rate Swap - 100800CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/02/2013	01/04/2043	0	25,000,000	2.852 / 2.0564	0	0	95,388	3,526,026		3,526,026	3,494,033	0	0	0	599,619		PD (Duration)
Interest Rate Swap - 100956CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2013	01/15/2043	0	25,000,000	2.8975 / 2.0009	0	0	106,840	3,737,022		3,737,022	3,506,203	0	0	0	600,004		PD (Duration)
Interest Rate Swap - 100976CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/17/2013	01/22/2043	0	25,000,000	2.86 / 1.9533	0	0	100,724	3,566,130		3,566,130	3,498,661	0	0	0	600,249		PD (Duration)
Interest Rate Swap - 101009CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2013	01/29/2043	0	25,000,000	2.9463 / 1.9281	0	0	122,791	3,971,698		3,971,698	3,522,699	0	0	0	600,494		PD (Duration)
Interest Rate Swap - 101035CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/30/2013	02/01/2043	0	15,000,000	3.0238 / 1.9091	0	0	85,517	2,592,826		2,592,826	2,125,684	0	0	0	360,359		PD (Duration)
Interest Rate Swap - 101054CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2013	02/05/2043	0	25,000,000	3.0688 / 1.8905	0	0	150,505	4,530,443		4,530,443	3,556,062	0	0	0	600,739		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 101070CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2013	02/07/2043	0	25,000,000	3.0475 / 1.8935	0	0	148,756	4,434,033		4,434,033	3,551,728	0	0	0	600,809		PD (Duration)
Interest Rate Swap - 101121CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2013	02/15/2043	0	25,000,000	3.051 / 1.9099	0	0	154,036	4,453,333		4,453,333	3,553,825	0	0	0	601,088		PD (Duration)
Interest Rate Swap - 101274CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2013	03/08/2043	0	30,000,000	2.98 / 1.885	0	0	157,012	4,965,295		4,965,295	4,255,617	0	0	0	722,311		PD (Duration)
Interest Rate Swap - 101298CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	03/12/2043	0	25,000,000	3.07 / 1.8873	0	0	150,126	4,555,134		4,555,134	3,569,613	0	0	0	602,066		PD (Duration)
Interest Rate Swap - 101392CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	03/22/2043	0	15,000,000	3.025 / 1.9278	0	0	79,587	2,609,689		2,609,689	2,136,818	0	0	0	361,449		PD (Duration)
Interest Rate Swap - 101403CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2013	03/27/2043	0	25,000,000	3.036 / 1.9466	0	0	138,668	4,402,371		4,402,371	3,564,879	0	0	0	602,589		PD (Duration)
Interest Rate Swap - 101605CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	04/16/2043	0	31,000,000	2.8585 / 2.0009	0	0	118,836	4,443,826		4,443,826	4,367,665	0	0	0	748,074		PD (Duration)
Interest Rate Swap - 101675CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2013	04/25/2043	0	30,600,000	2.8188 / 1.9396	0	0	110,154	4,163,772		4,163,772	4,302,459	0	0	0	738,805		PD (Duration)
Interest Rate Swap - 101686CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	04/29/2043	0	31,100,000	2.8425 / 1.9281	0	0	120,485	4,375,553		4,375,553	4,381,917	0	0	0	751,050		PD (Duration)
Interest Rate Swap - 101744CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2013	05/02/2043	0	69,100,000	2.8138 / 1.9023	0	0	244,808	9,343,688		9,343,688	9,722,711	0	0	0	1,669,116		PD (Duration)
Interest Rate Swap - 101750CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2013	05/03/2043	0	41,000,000	2.7738 / 1.9023	0	0	124,546	5,239,164		5,239,164	5,753,090	0	0	0	990,415		PD (Duration)
Interest Rate Swap - 101761CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2013	05/08/2043	0	30,000,000	2.846 / 1.9043	0	0	119,084	4,237,988		4,237,988	4,231,978	0	0	0	724,903		PD (Duration)
Interest Rate Swap - 101784CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2013	05/09/2043	0	68,300,000	2.9175 / 1.9014	0	0	323,883	10,559,561		10,559,561	9,685,714	0	0	0	1,650,457		PD (Duration)
Interest Rate Swap - 101802CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2013	05/13/2043	0	41,000,000	2.92 / 1.9046	0	0	196,641	6,359,049		6,359,049	5,816,195	0	0	0	990,985		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 101816CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2013	05/15/2043	0	20,000,000	3.0545 / 1.9099	0	0	123,929	3,603,103		3,603,103	2,864,621	0	0	0	483,463		PD (Duration)
Interest Rate Swap - 101879CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2013	05/21/2043	0	55,000,000	3.078 / 1.8946	0	0	352,064	10,155,817		10,155,817	7,895,274	0	0	0	1,329,982		PD (Duration)
Interest Rate Swap - 101907CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2023	0	20,000,000	2.089 / 1.9095	0	0	(72,511)	262,227		262,227	658,513	0	0	0	184,260		PD (Duration)
Interest Rate Swap - 101909CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2020	0	83,000,000	1.9095 / 1.52	0	0	773,190	119,909		119,909	(1,231,854)	0	0	0	260,877		PD (Duration)
Interest Rate Swap - 101935CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2013	05/24/2043	0	37,500,000	3.13 / 1.9095	0	0	253,331	7,290,011		7,290,011	5,405,788	0	0	0	906,962		PD (Duration)
Interest Rate Swap - 101984CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2013	05/30/2043	0	67,500,000	3.23 / 1.9138	0	0	521,162	14,383,043		14,383,043	9,802,184	0	0	0	1,633,095		PD (Duration)
Interest Rate Swap - 102053CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2013	06/05/2043	0	65,400,000	3.1865 / 1.8915	0	0	476,209	13,412,532		13,412,532	9,479,418	0	0	0	1,582,832		PD (Duration)
Interest Rate Swap - 102065CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2013	06/06/2043	0	71,200,000	3.2563 / 1.8871	0	0	569,847	15,532,398		15,532,398	10,372,338	0	0	0	1,723,305		PD (Duration)
Interest Rate Swap - 102114CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2013	06/11/2043	0	54,700,000	3.231 / 1.8884	0	0	414,797	11,679,159		11,679,159	7,958,649	0	0	0	1,324,323		PD (Duration)
Interest Rate Swap - 102205CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2013	06/26/2023	0	1,900,000	1.792 / 2.685	0	0	(7,447)	(70,680)		(70,680)	(53,191)	0	0	0	17,739		PD (Duration)
Interest Rate Swap - 102440CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2013	07/15/2023	0	1,850,000	1.7398 / 2.7375	0	0	(8,322)	(73,279)		(73,279)	(51,859)	0	0	0	17,405		PD (Duration)
Interest Rate Swap - 102503CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2013	07/19/2023	0	1,900,000	1.7639 / 2.625	0	0	(6,407)	(67,964)		(67,964)	(55,111)	0	0	0	17,902		PD (Duration)
Interest Rate Swap - 103641PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2023	0	8,844,000	4.08 / 3.1853	0	0	38,559	380,551		380,551	277,173	0	0	0	86,548		SD (Asset Cashflow)
Interest Rate Swap - 103642PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2023	0	5,896,000	4.08 / 3.1853	0	0	25,706	253,700		253,700	184,782	0	0	0	57,698		SD (Asset Cashflow)

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Interest Rate Swap - 103643PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2023	0	5,740,000	4.08 / 3.1853	0	0	25,026	246,988		246,988	179,893	0	0	0	56,172		SD (Asset Cashflow)
Interest Rate Swap - 103644PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2023	0	4,520,000	4.08 / 3.1853	0	0	19,707	194,492		194,492	141,658	0	0	0	44,233		SD (Asset Cashflow)
Interest Rate Swap - 104625CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2014	03/28/2024	0	1,850,000	1.8048 / 2.7675	0	0	(8,784)	(87,774)		(87,774)	(61,571)	0	0	0	19,051		PD (Duration)
Interest Rate Swap - 105079CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2014	05/28/2043	0	36,000,000	3.107 / 1.9086	0	0	233,245	6,852,704		6,852,704	5,182,836	0	0	0	870,884		PD (Duration)
Interest Rate Swap - 105117CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2014	05/28/2043	0	43,000,000	3.107 / 1.9086	0	0	278,598	8,185,174		8,185,174	6,190,609	0	0	0	1,040,222		PD (Duration)
Interest Rate Swap - 105162CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	05/28/2043	0	30,000,000	3.107 / 1.9086	0	0	194,371	5,710,586		5,710,586	4,319,030	0	0	0	725,737		PD (Duration)
Interest Rate Swap - 105202CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2014	06/20/2023	0	1,850,000	1.7646 / 2.5288	0	0	(4,508)	(58,831)		(58,831)	(54,037)	0	0	0	17,232		PD (Duration)
Interest Rate Swap - 105397CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2014	07/21/2024	0	2,855,000	1.7851 / 2.5075	0	0	(6,286)	(111,615)		(111,615)	(108,542)	0	0	0	30,471		PD (Duration)
Interest Rate Swap - 105434CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2014	07/25/2024	0	1,900,000	1.792 / 2.5	0	0	(3,996)	(73,732)		(73,732)	(72,473)	0	0	0	20,302		PD (Duration)
Interest Rate Swap - 106075CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2014	09/29/2044	0	604,000,000	3.255 / 1.9605	0	0	4,644,419	136,681,300		136,681,300	91,510,557	0	0	0	15,022,678		SD (Asset Cashflow)
Interest Rate Swap - 107930PR - Receive: Fixed Pay: Floating 6 Month Libor +103.3 BPS	G7332#AE3 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2025	0	9,350,000	4.24 / 3.0828	0	0	65,442	705,791		705,791	434,233	0	0	0	112,886		SD (Asset Cashflow)
Interest Rate Swap - 108184CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/13/2015	01/15/2020	0	1,000,000	1.7398 / 1.39	0	0	8,976	140		140	(12,025)	0	0	0	1,004		PD (Duration)
Interest Rate Swap - 108247CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/22/2015	01/26/2020	0	25,000,000	1.9356 / 1.545	0	0	228,510	7,137		7,137	(309,048)	0	0	0	33,046		PD (Duration)
Interest Rate Swap - 108275CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2015	01/29/2020	0	50,000,000	1.9281 / 1.5	0	0	477,544	16,810		16,810	(642,252)	0	0	0	69,802		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 108327CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/30/2015	02/03/2020	0	50,000,000	1.9023 / 1.359	0	0	555,490	26,926		26,926	(720,315)	0	0	0	75,580		PD (Duration)
Interest Rate Swap - 108343CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2015	02/04/2020	0	50,000,000	1.9023 / 1.39	0	0	539,594	26,275		26,275	(706,053)	0	0	0	76,684		PD (Duration)
Interest Rate Swap - 108999CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/18/2015	03/20/2020	0	100,000,000	1.908 / 1.5585	0	0	937,692	77,722		77,722	(1,327,108)	0	0	0	234,750		PD (Duration)
Interest Rate Swap - 109010PR - Receive: Fixed Pay: Floating 6 Month Libor +87 BPS	G7332#AH6 - RRPF Engine Leasing Limited Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2015	04/13/2030	0	7,500,000	3.3275 / 2.9203	0	0	(3,587)	313,734		313,734	638,617	0	0	0	120,263		SD (Asset Cashflow)
Interest Rate Swap - 109011PR - Receive: Fixed Pay: Floating 6 Month Libor +87 BPS	G7332#AH6 - RRPF Engine Leasing Limited Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2015	04/13/2030	0	17,500,000	3.3275 / 2.9203	0	0	(8,370)	732,047		732,047	1,490,107	0	0	0	280,614		SD (Asset Cashflow)
Interest Rate Swap - 109228CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2015	04/09/2020	0	1,500,000	1.7101 / 1.38	0	0	13,616	1,398		1,398	(20,796)	0	0	0	3,927		PD (Duration)
Interest Rate Swap - 109358PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2024	0	704,000	1.7646 / 4.33	0	0	0	(74,555)		(74,555)	(24,981)	0	0	0	7,160		SD (Asset Cashflow)
Interest Rate Swap - 109359PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2024	0	1,628,000	1.7646 / 4.33	0	0	0	(172,409)		(172,409)	(57,768)	0	0	0	16,557		SD (Asset Cashflow)
Interest Rate Swap - 109360PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2024	0	6,028,000	1.7646 / 4.33	0	0	0	(638,379)		(638,379)	(213,898)	0	0	0	61,304		SD (Asset Cashflow)
Interest Rate Swap - 109361PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2024	0	9,548,000	1.7646 / 4.33	0	0	0	(1,011,156)		(1,011,156)	(338,802)	0	0	0	97,102		SD (Asset Cashflow)
Interest Rate Swap - 110474CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/14/2015	09/16/2025	0	5,000,000	1.7398 / 2.1	0	0	9,401	(120,933)		(120,933)	(252,012)	0	0	0	59,737		PD (Duration)
Interest Rate Swap - 110496CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2015	09/17/2025	0	2,850,000	1.7374 / 2.1875	0	0	2,803	(82,546)		(82,546)	(141,892)	0	0	0	34,058		PD (Duration)
Interest Rate Swap - 110618CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2015	09/28/2020	0	75,000,000	1.9605 / 1.457	0	0	772,548	200,924		200,924	(1,365,173)	0	0	0	323,009		PD (Duration)
Interest Rate Swap - 110679CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2015	09/30/2025	0	1,800,000	1.8048 / 1.955	0	0	6,106	(29,260)		(29,260)	(93,083)	0	0	0	21,581		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 110710CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2015	10/01/2022	0	300,000,000	2.0986 / 1.748	0	0	2,202,576	(517,366)		(517,366)	(9,425,546)	0	0	0	2,488,684		PD (Duration)
Interest Rate Swap - 110763CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2015	10/02/2045	0	20,000,000	2.5493 / 2.0851	0	0	13,259	1,795,504		1,795,504	3,040,708	0	0	0	507,498		LD (Liability Cashflow)
Interest Rate Swap - 110780CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/02/2015	10/06/2020	0	75,000,000	2.0431 / 1.3	0	0	878,348	285,526		285,526	(1,493,274)	0	0	0	328,233		PD (Duration)
Interest Rate Swap - 110922CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2015	10/19/2022	0	55,900,000	1.9659 / 1.68	0	0	436,846	10,839		10,839	(1,801,992)	0	0	0	467,783		SD (Asset Cashflow)
Interest Rate Swap - 110964CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2015	10/22/2025	0	1,850,000	1.7851 / 1.9375	0	0	6,555	(28,428)		(28,428)	(96,780)	0	0	0	22,295		PD (Duration)
Interest Rate Swap - 111008CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2015	10/29/2022	0	45,000,000	1.9281 / 1.6875	0	0	345,415	175		175	(1,459,664)	0	0	0	378,372		PD (Duration)
Interest Rate Swap - 111139CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2015	11/18/2025	0	3,000,000	1.7449 / 2.055	0	0	6,971	(65,923)		(65,923)	(156,080)	0	0	0	36,378		PD (Duration)
Interest Rate Swap - 111150CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2015	11/20/2025	0	3,000,000	1.7646 / 2.0325	0	0	7,578	(62,130)		(62,130)	(156,662)	0	0	0	36,395		PD (Duration)
Interest Rate Swap - 111492CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2015	12/18/2022	0	650,000,000	1.8985 / 1.9325	0	0	3,619,565	(4,644,817)		(4,644,817)	(20,464,012)	0	0	0	5,596,283		PD (Duration)
Interest Rate Swap - 111517CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	10/02/2042	0	90,000,000	2.5554 / 2.0851	(1,373,955)	0	65,156	7,739,943		7,739,943	12,185,808	0	46,424	0	2,146,617		LD (Liability Cashflow)
Interest Rate Swap - 111518CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	10/01/2042	0	325,000,000	2.5808 / 2.0986	(3,345,905)	0	320,476	29,451,276		29,451,276	44,135,458	0	112,186	0	7,751,214		LD (Liability Cashflow)
Interest Rate Swap - 111519CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	06/01/2042	0	50,000,000	2.431 / 1.9069	(1,934,088)	0	(20,419)	3,142,534		3,142,534	6,597,916	0	79,152	0	1,183,727		LD (Liability Cashflow)
Interest Rate Swap - 111520CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	11/07/2032	0	75,000,000	2.421 / 1.8935	(761,886)	0	(23,607)	3,836,661		3,836,661	6,980,792	0	47,046	0	1,344,371		LD (Liability Cashflow)
Interest Rate Swap - 111521CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	08/29/2032	0	40,000,000	2.4 / 1.9138	(487,761)	0	(21,988)	1,951,306		1,951,306	3,678,568	0	30,918	0	711,654		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 111522CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	06/06/2032	0	100,000,000	2.24 / 1.8871	(3,338,612)	0	(215,903)	3,082,005		3,082,005	8,962,994	0	218,607	0	1,763,008		LD (Liability Cashflow)
Interest Rate Swap - 111523CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	06/01/2032	0	75,000,000	2.3325 / 1.9069	(1,539,272)	0	(104,504)	3,074,845		3,074,845	6,768,787	0	100,089	0	1,321,541		LD (Liability Cashflow)
Interest Rate Swap - 111524CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	05/22/2032	0	75,000,000	2.4025 / 1.8988	(804,042)	0	(35,826)	3,657,011		3,657,011	6,797,823	0	51,743	0	1,320,110		LD (Liability Cashflow)
Interest Rate Swap - 111525CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	05/21/2032	0	75,000,000	2.43 / 1.8946	(518,359)	0	(5,913)	3,883,665		3,883,665	6,812,634	0	27,895	0	1,319,967		LD (Liability Cashflow)
Interest Rate Swap - 111526CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	09/15/2029	0	10,000,000	3.8663 / 1.8936	1,752,512	0	139,021	1,758,226		1,758,226	839,336	0	(130,702)	0	155,780		LD (Liability Cashflow)
Interest Rate Swap - 111527CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	04/09/2023	0	100,000,000	1.852 / 2.012	(789,141)	0	(616,100)	522,511		522,511	3,301,462	0	110,435	0	904,737		LD (Liability Cashflow)
Interest Rate Swap - 111528CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	12/31/2022	0	125,000,000	1.91 / 1.9446	(229,163)	0	(713,883)	817,043		817,043	3,904,103	0	34,496	0	1,082,532		LD (Liability Cashflow)
Interest Rate Swap - 111532CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	10/02/2032	0	60,000,000	2.3915 / 2.0851	(842,548)	0	(54,902)	2,869,544		2,869,544	5,547,752	0	48,358	0	1,071,440		LD (Liability Cashflow)
Interest Rate Swap - 111756CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2016	01/14/2046	0	4,000,000	2.0009 / 2.485	0	0	(458)	(308,362)		(308,362)	(609,284)	0	0	0	102,054		LD (Liability Cashflow)
Interest Rate Swap - 111975CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/02/2026	0	325,000,000	1.9023 / 1.8363	0	0	2,025,465	(1,120,041)		(1,120,041)	(17,986,377)	0	0	0	4,009,738		SD (Asset Cashflow)
Interest Rate Swap - 112043CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	0	15,000,000	1.91 / 1.9023	0	0	(83,997)	64,395		64,395	367,430	0	0	0	108,463		LD (Liability Cashflow)
Interest Rate Swap - 112074CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2016	02/08/2021	0	1,000,000	1.7101 / 1.08	0	0	12,087	6,098		6,098	(23,167)	0	0	0	5,256		PD (Duration)
Interest Rate Swap - 112574CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/11/2033	0	310,000,000	3.52 / 1.9843	72,983,050	0	3,256,250	57,579,507		57,579,507	34,770,827	0	(3,727,836)	0	5,753,731		LD (Liability Cashflow)
Interest Rate Swap - 112576CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/05/2034	0	140,000,000	3.2288 / 1.8905	27,201,488	0	1,066,827	21,838,397		21,838,397	16,059,795	0	(1,314,788)	0	2,674,401		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 112577CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/02/2044	0	175,500,000	3.17 / 2.0851	40,474,979	0	1,205,678	37,020,275		37,020,275	28,269,068	0	(1,113,420)	0	4,365,982		LD (Liability Cashflow)
Interest Rate Swap - 112578CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/08/2020	0	545,000,000	2.027 / 2.095	(23,194,360)	0	2,039,328	(1,206,206)		(1,206,206)	(11,896,356)	0	5,189,237	0	2,393,514		LD (Liability Cashflow)
Interest Rate Swap - 112579CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/14/2044	0	420,000,000	3.052 / 2.0009	85,611,758	0	2,429,497	78,783,282		78,783,282	66,828,021	0	(2,348,784)	0	10,455,308		LD (Liability Cashflow)
Interest Rate Swap - 112585CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/16/2021	0	200,000,000	1.8936 / 2.0515	(8,510,789)	0	853,934	(928,783)		(928,783)	(5,293,164)	0	1,646,903	0	1,208,171		LD (Liability Cashflow)
Interest Rate Swap - 112589CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/01/2022	0	300,000,000	1.748 / 2.0986	7,292,686	0	(2,202,576)	517,366		517,366	10,550,638	0	(1,125,092)	0	2,488,684		LD (Liability Cashflow)
Interest Rate Swap - 112592CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/11/2028	0	40,000,000	4.865 / 1.9843	13,799,082	0	958,161	9,514,538		9,514,538	3,315,366	0	(1,067,342)	0	584,109		LD (Liability Cashflow)
Interest Rate Swap - 112593CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/09/2028	0	75,000,000	4.285 / 2.012	21,265,717	0	1,362,675	14,743,714		14,743,714	6,197,140	0	(1,608,423)	0	1,110,797		LD (Liability Cashflow)
Interest Rate Swap - 112594CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/24/2040	0	58,000,000	4.4275 / 1.9348	26,185,668	0	1,123,742	22,755,083		22,755,083	8,966,785	0	(905,941)	0	1,304,394		LD (Liability Cashflow)
Interest Rate Swap - 112595CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/17/2040	0	350,000,000	4.267 / 1.8996	149,888,499	0	6,235,495	131,273,656		131,273,656	54,695,938	0	(4,985,336)	0	8,012,318		LD (Liability Cashflow)
Interest Rate Swap - 112596CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/14/2042	0	450,000,000	2.7005 / 1.8936	55,211,323	0	1,028,804	50,535,524		50,535,524	63,400,303	0	(1,674,903)	0	10,721,032		LD (Liability Cashflow)
Interest Rate Swap - 112968CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2016	04/18/2026	0	165,000,000	2.0033 / 1.6449	0	0	1,366,343	1,364,813		1,364,813	(9,584,401)	0	0	0	2,070,468		SD (Asset Cashflow)
Interest Rate Swap - 113062CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2016	04/22/2021	0	150,000,000	1.9533 / 1.222	(622,500)	0	1,852,657	1,018,480		1,018,480	(3,824,429)	0	125,464	0	858,132		PD (Duration)
Interest Rate Swap - 113451CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2016	05/31/2046	0	18,000,000	2.204 / 1.9138	0	0	(45,669)	344,207		344,207	2,704,652	0	0	0	462,574		SD (Asset Cashflow)
Interest Rate Swap - 113592CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2016	06/14/2021	0	2,700,000	1.7398 / 1.015	0	0	34,379	22,815		22,815	(71,556)	0	0	0	16,280		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 114040CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/08/2046	0	100,000,000	2.027 / 1.7755	0	0	693,689	7,063,924		7,063,924	(14,519,951)	0	0	0	2,574,952		PD (Duration)
Interest Rate Swap - 114042CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/08/2023	0	300,000,000	2.027 / 1.1295	0	0	4,019,066	5,809,121		5,809,121	(12,680,984)	0	0	0	2,814,851		PD (Duration)
Interest Rate Swap - 114044CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/08/2036	0	80,000,000	2.027 / 1.6763	0	0	634,351	4,239,650		4,239,650	(9,019,376)	0	0	0	1,625,866		SD (Asset Cashflow)
Interest Rate Swap - 114045CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/08/2036	0	80,000,000	1.6738 / 2.027	0	0	(636,351)	(4,268,308)		(4,268,308)	9,018,973	0	0	0	1,625,866		SD (Asset Cashflow)
Interest Rate Swap - 114223CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/01/2015	02/24/2040	0	150,000,000	4.583 / 1.9095	81,490,684	0	3,192,825	62,514,079		62,514,079	23,346,408	0	(2,435,202)	0	3,366,477		PD (Duration)
Interest Rate Swap - 114226CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/01/2015	03/12/2040	0	75,000,000	4.531 / 1.8873	40,051,523	0	1,546,129	30,677,465		30,677,465	11,713,466	0	(1,252,463)	0	1,685,371		PD (Duration)
Interest Rate Swap - 114282CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2016	07/05/2036	0	120,000,000	2.0431 / 1.761	(701,489)	0	845,576	4,899,535		4,899,535	(13,582,525)	0	32,381	0	2,438,204		LD (Liability Cashflow)
Interest Rate Swap - 114406CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2016	11/15/2041	0	130,000,000	1.9099 / 1.739	0	0	904,612	8,430,242		8,430,242	(16,933,030)	0	0	0	3,040,003		PD (Duration)
Interest Rate Swap - 114498CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/18/2016	11/15/2041	0	130,000,000	1.9099 / 1.7545	0	0	884,462	8,066,566		8,066,566	(16,948,360)	0	0	0	3,040,003		PD (Duration)
Interest Rate Swap - 114535CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2016	11/15/2041	0	156,700,000	1.9099 / 1.7135	0	0	1,130,364	10,882,872		10,882,872	(20,380,413)	0	0	0	3,664,373		PD (Duration)
Interest Rate Swap - 114541CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2016	11/15/2041	0	156,600,000	1.9099 / 1.7036	0	0	1,145,146	11,155,739		11,155,739	(20,355,612)	0	0	0	3,662,035		PD (Duration)
Interest Rate Swap - 114542CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2016	11/15/2041	0	156,700,000	1.9099 / 1.7046	0	0	1,144,310	11,134,581		11,134,581	(20,369,802)	0	0	0	3,664,373		PD (Duration)
Interest Rate Swap - 114692CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/09/2016	02/15/2042	0	110,000,000	1.9099 / 1.878	0	0	612,541	4,448,068		4,448,068	(14,538,360)	0	0	0	2,586,968		PD (Duration)
Interest Rate Swap - 114708CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2016	03/12/2040	0	75,000,000	4.531 / 1.8873	39,443,644	0	1,546,129	30,677,465		30,677,465	11,883,124	0	(1,422,121)	0	1,685,371		PD (Duration)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 114709CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2016	02/26/2040	0	150,000,000	4.461 / 1.9173	76,749,772	0	3,008,834	59,498,344		59,498,344	23,574,463	0	(2,779,226)	0	3,366,926		PD (Duration)
Interest Rate Swap - 115022CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	10/17/2046	0	90,000,000	1.9219 / 2.0021	0	0	(491,180)	(3,308,035)		(3,308,035)	13,229,653	0	0	0	2,329,405		LD (Liability Cashflow)
Interest Rate Swap - 115040PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Equity Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	10/17/2046	0	90,000,000	2.0021 / 1.9219	0	0	491,180	3,308,035		3,308,035	(13,229,653)	0	0	0	2,329,405		PD (Duration)
Interest Rate Swap - 115120CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2016	10/20/2046	0	300,000,000	1.9659 / 1.987	0	0	1,415,189	7,987,065		7,987,065	(44,634,093)	0	0	0	7,765,853		SD (Asset Cashflow)
Interest Rate Swap - 115121CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2016	10/20/2046	0	300,000,000	1.9855 / 1.9659	0	0	(1,419,689)	(8,082,206)		(8,082,206)	44,628,220	0	0	0	7,765,853		SD (Asset Cashflow)
Interest Rate Swap - 115207CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	11/01/2046	0	9,000,000	2.11 / 1.9091	0	0	(30,928)	(6,105)		(6,105)	1,354,563	0	0	0	233,116		SD (Asset Cashflow)
Interest Rate Swap - 115248CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2016	08/01/2025	0	400,000	1.982 / 1.9091	0	0	0	4,497		4,497	15,491	0	0	0	4,727		PD (Duration)
Interest Rate Swap - 115249CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2016	05/01/2025	0	400,000	1.946 / 1.9091	0	0	0	4,026		4,026	15,514	0	0	0	4,620		PD (Duration)
Interest Rate Swap - 115250CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2016	02/01/2025	0	800,000	1.912 / 1.9091	0	0	0	6,704		6,704	30,843	0	0	0	9,021		PD (Duration)
Interest Rate Swap - 115469CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2016	11/22/2021	0	1,000,000	1.7851 / 1.6305	0	0	6,613	(843)		(843)	(24,407)	0	0	0	6,878		PD (Duration)
Interest Rate Swap - 115553CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2016	11/28/2036	0	53,000,000	1.9086 / 2.4413	0	0	9,460	(3,022,663)		(3,022,663)	(6,146,025)	0	0	0	1,089,682		SD (Asset Cashflow)
Interest Rate Swap - 115555CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2016	11/28/2036	0	30,000,000	1.9086 / 2.4413	0	0	5,355	(1,710,941)		(1,710,941)	(3,478,882)	0	0	0	616,801		SD (Asset Cashflow)
Interest Rate Swap - 115619CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2016	12/02/2026	0	145,000,000	1.9069 / 2.246	0	0	324,788	(4,182,546)		(4,182,546)	(8,503,084)	0	0	0	1,907,459		SD (Asset Cashflow)
Interest Rate Swap - 115624CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2016	12/02/2026	0	220,000,000	2.243 / 1.9069	0	0	(499,382)	6,302,757		6,302,757	12,905,498	0	0	0	2,894,075		SD (Asset Cashflow)

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Interest Rate Swap - 115625CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2016	12/02/2026	0	220,000,000	1.9069 / 2.246	0	0	492,782	(6,345,932)		(6,345,932)	(12,901,231)	0	0	0	2,894,075		SD (Asset Cashflow)
Interest Rate Swap - 115634CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2016	12/02/2026	0	70,000,000	2.243 / 1.9069	0	0	(158,894)	2,005,423		2,005,423	4,106,295	0	0	0	920,842		SD (Asset Cashflow)
Interest Rate Swap - 115810CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2016	12/15/2041	0	125,000,000	1.8936 / 2.704	0	0	(284,948)	(13,710,435)		(13,710,435)	(17,263,944)	0	0	0	2,928,643		LD (Liability Cashflow)
Interest Rate Swap - 116079CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/28/2016	12/30/2021	0	150,000,000	1.45 / 1.9605	(492,000)	0	(1,554,085)	(740,938)		(740,938)	4,105,397	0	99,554	0	1,059,947		PD (Duration)
Interest Rate Swap - 116147CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/05/2017	01/09/2023	0	350,000,000	2.012 / 2.048	0	0	1,470,352	(3,707,265)		(3,707,265)	(10,772,268)	0	0	0	3,043,287		LD (Liability Cashflow)
Interest Rate Swap - 116181CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2017	01/10/2037	0	165,000,000	2.4754 / 2.0095	0	0	9,099	10,240,570		10,240,570	19,232,856	0	0	0	3,404,250		SD (Asset Cashflow)
Interest Rate Swap - 116182CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2017	01/10/2027	0	115,000,000	2.0095 / 2.2595	0	0	242,001	(3,438,692)		(3,438,692)	(6,821,395)	0	0	0	1,524,225		SD (Asset Cashflow)
Interest Rate Swap - 116187CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2017	01/10/2024	0	180,000,000	2.083 / 2.0095	0	0	(696,394)	2,614,697		2,614,697	6,815,495	0	0	0	1,806,038		SD (Asset Cashflow)
Interest Rate Swap - 116355CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2017	01/27/2023	0	1,350,000	1.792 / 1.98	0	0	4,216	(16,264)		(16,264)	(41,733)	0	0	0	11,832		PD (Duration)
Interest Rate Swap - 116480CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2017	08/01/2025	0	4,300,000	2.7246 / 1.9091	0	0	0	200,257		200,257	173,920	0	0	0	50,815		PD (Duration)
Interest Rate Swap - 116481CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2017	05/01/2025	0	4,600,000	2.696 / 1.9091	0	0	0	211,066		211,066	186,113	0	0	0	53,130		PD (Duration)
Interest Rate Swap - 116554CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2017	02/10/2023	0	100,000,000	1.9006 / 2.0213	0	0	422,097	(995,179)		(995,179)	(3,167,098)	0	0	0	881,790		SD (Asset Cashflow)
Interest Rate Swap - 116689CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2017	02/23/2028	0	24,000,000	1.9095 / 2.476	0	0	(5,867)	(1,148,940)		(1,148,940)	(1,590,547)	0	0	0	342,477		PD (Duration)
Interest Rate Swap - 116691CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2017	02/23/2037	0	30,000,000	1.9095 / 2.6855	0	0	(70,184)	(2,795,994)		(2,795,994)	(3,527,681)	0	0	0	621,101		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 116699CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2017	02/23/2028	0	140,000,000	2.474 / 1.9095	0	0	31,424	6,680,814		6,680,814	9,279,750	0	0	0	1,997,781		LD (Liability Cashflow)
Interest Rate Swap - 116700CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2017	02/23/2037	0	30,000,000	2.6805 / 1.9095	0	0	68,684	2,773,818		2,773,818	3,527,283	0	0	0	621,101		LD (Liability Cashflow)
Interest Rate Swap - 116890CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2017	03/08/2022	0	1,600,000	1.7101 / 1.975	0	0	5,020	(13,856)		(13,856)	(37,971)	0	0	0	11,834		PD (Duration)
Interest Rate Swap - 117074CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2017	03/21/2022	0	70,000,000	1.9278 / 2.1015	0	0	276,729	(628,992)		(628,992)	(1,678,024)	0	0	0	521,854		SD (Asset Cashflow)
Interest Rate Swap - 117218CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/05/2022	0	1,670,000	1.7036 / 1.953	0	0	5,608	(14,160)		(14,160)	(41,050)	0	0	0	12,562		PD (Duration)
Interest Rate Swap - 117402CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2017	04/19/2047	0	50,000,000	1.9659 / 2.527	0	0	(32,761)	(4,436,530)		(4,436,530)	(7,887,117)	0	0	0	1,306,261		PD (Duration)
Interest Rate Swap - 117432CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2017	04/20/2047	0	175,000,000	1.9659 / 2.467	0	0	(14,473)	(13,280,418)		(13,280,418)	(27,469,378)	0	0	0	4,572,138		PD (Duration)
Interest Rate Swap - 117444CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2017	04/21/2047	0	100,000,000	1.9659 / 2.4815	0	0	(22,770)	(7,899,720)		(7,899,720)	(15,716,524)	0	0	0	2,612,779		PD (Duration)
Interest Rate Swap - 117465CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2017	05/15/2037	0	125,000,000	1.9099 / 2.491	0	0	(70,181)	(8,105,221)		(8,105,221)	(14,751,912)	0	0	0	2,605,107		PD (Duration)
Interest Rate Swap - 117616CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2017	05/01/2025	0	7,000,000	2.487 / 1.9091	0	0	0	251,316		251,316	279,948	0	0	0	80,849		PD (Duration)
Interest Rate Swap - 117618CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2017	02/03/2025	0	7,400,000	2.46 / 1.9023	0	0	0	256,343		256,343	293,708	0	0	0	83,487		PD (Duration)
Interest Rate Swap - 117623CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2017	08/01/2025	0	6,200,000	2.517 / 1.9091	0	0	0	227,225		227,225	247,525	0	0	0	73,268		PD (Duration)
Interest Rate Swap - 117643CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2017	05/04/2047	0	125,000,000	1.9023 / 2.577	0	0	(134,766)	(12,446,662)		(12,446,662)	(19,838,862)	0	0	0	3,268,223		PD (Duration)
Interest Rate Swap - 117654CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2017	05/04/2020	0	75,000,000	1.9023 / 1.72	0	0	561,891	50,373		50,373	(941,240)	0	0	0	219,971		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 117662CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2017	05/08/2025	0	5,200,000	1.7101 / 2.15	0	0	7,215	(135,479)		(135,479)	(245,835)	0	0	0	60,165		PD (Duration)
Interest Rate Swap - 117687CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2017	05/10/2022	0	1,200,000	1.7151 / 1.905	0	0	4,633	(9,325)		(9,325)	(30,961)	0	0	0	9,218		PD (Duration)
Interest Rate Swap - 117742CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2017	05/12/2037	0	170,000,000	1.9006 / 2.589	0	0	(249,757)	(13,509,942)		(13,509,942)	(20,109,730)	0	0	0	3,542,124		PD (Duration)
Interest Rate Swap - 117764CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2017	05/15/2037	0	190,000,000	1.9099 / 2.5915	0	0	(297,625)	(15,174,475)		(15,174,475)	(22,477,945)	0	0	0	3,959,763		PD (Duration)
Interest Rate Swap - 117814CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2017	05/17/2038	0	150,000,000	1.9041 / 2.5375	0	0	(151,351)	(11,015,111)		(11,015,111)	(18,348,327)	0	0	0	3,215,308		PD (Duration)
Interest Rate Swap - 117965CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2017	05/30/2024	0	1,900,000	1.8048 / 1.975	0	0	6,065	(29,206)		(29,206)	(78,063)	0	0	0	19,959		PD (Duration)
Interest Rate Swap - 118203CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2017	06/16/2024	0	2,500,000	1.7398 / 1.8725	0	0	10,388	(27,761)		(27,761)	(105,819)	0	0	0	26,397		PD (Duration)
Interest Rate Swap - 118211CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2017	06/16/2024	0	180,000,000	1.8936 / 1.934	0	0	980,041	(1,660,734)		(1,660,734)	(7,654,365)	0	0	0	1,900,615		LD (Liability Cashflow)
Interest Rate Swap - 118212CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2017	06/16/2024	0	180,000,000	1.934 / 1.8936	0	0	(980,041)	1,660,734		1,660,734	7,654,365	0	0	0	1,900,615		SD (Asset Cashflow)
Interest Rate Swap - 118259CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2017	02/23/2028	0	116,000,000	1.9095 / 2.476	0	0	(28,357)	(5,553,212)		(5,553,212)	(7,687,643)	0	0	0	1,655,304		PD (Duration)
Interest Rate Swap - 118296CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/16/2017	06/20/2024	0	2,500,000	1.7646 / 1.89	0	0	9,877	(29,634)		(29,634)	(105,581)	0	0	0	26,429		PD (Duration)
Interest Rate Swap - 118382CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	06/29/2047	0	175,000,000	1.9605 / 2.4711	0	0	26,174	(13,531,003)		(13,531,003)	(27,609,873)	0	0	0	4,588,090		PD (Duration)
Interest Rate Swap - 118383CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	06/29/2047	0	175,000,000	2.4689 / 1.9605	0	0	(30,024)	13,448,011		13,448,011	27,604,548	0	0	0	4,588,090		PD (Duration)
Interest Rate Swap - 118390CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	06/29/2024	0	85,000,000	1.9605 / 2.039	0	0	379,998	(1,162,852)		(1,162,852)	(3,550,276)	0	0	0	901,022		LD (Liability Cashflow)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 118391CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	06/29/2024	0	85,000,000	2.036 / 1.9605	0	0	(382,548)	1,151,812		1,151,812	3,552,312	0	0	0	901,022		SD (Asset Cashflow)
Interest Rate Swap - 118474CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2017	07/02/2034	0	250,000,000	2.775 / 2.0851	0	0	0	2,371,847		2,371,847	6,623,348	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swap - 118737CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2017	07/18/2024	0	870,000	1.7449 / 2.023	0	0	2,300	(15,497)		(15,497)	(36,361)	0	0	0	9,277		PD (Duration)
Interest Rate Swap - 118785CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2017	07/19/2043	0	100,000,000	1.9659 / 2.578	0	0	(116,522)	(9,033,735)		(9,033,735)	(14,338,547)	0	0	0	2,426,473		LD (Liability Cashflow)
Interest Rate Swap - 118814CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2017	01/21/2020	0	20,000,000	1.9659 / 1.6595	0	0	159,846	3,463		3,463	(221,899)	0	0	0	23,760		PD (Duration)
Interest Rate Swap - 118821CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2017	07/21/2022	0	325,000,000	1.903 / 1.9659	0	0	(1,806,122)	1,764,096		1,764,096	9,214,057	0	0	0	2,598,197		PD (Duration)
Interest Rate Swap - 118822CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2017	07/21/2022	0	325,000,000	1.9659 / 1.904	0	0	1,802,872	(1,772,215)		(1,772,215)	(9,211,153)	0	0	0	2,598,197		PD (Duration)
Interest Rate Swap - 118823CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2017	07/21/2047	0	100,000,000	2.555 / 1.9659	0	0	96,270	9,541,303		9,541,303	15,914,702	0	0	0	2,624,712		PD (Duration)
Interest Rate Swap - 118824CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2017	07/21/2047	0	100,000,000	1.9659 / 2.556	0	0	(97,270)	(9,562,890)		(9,562,890)	(15,916,092)	0	0	0	2,624,712		PD (Duration)
Interest Rate Swap - 118860CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/20/2017	07/24/2022	0	1,080,000	1.7799 / 1.817	0	0	5,125	(6,720)		(6,720)	(30,552)	0	0	0	8,648		PD (Duration)
Interest Rate Swap - 118914CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2017	07/25/2024	0	1,000,000	1.792 / 1.9675	0	0	3,222	(15,383)		(15,383)	(42,372)	0	0	0	10,686		PD (Duration)
Interest Rate Swap - 119157CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2017	02/01/2026	0	700,000	2.43 / 1.9091	0	0	0	21,634		21,634	27,732	0	0	0	8,634		PD (Duration)
Interest Rate Swap - 119161CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2017	08/01/2025	0	3,200,000	2.365 / 1.9091	0	0	0	94,164		94,164	126,630	0	0	0	37,816		PD (Duration)
Interest Rate Swap - 119162CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2017	11/01/2025	0	2,300,000	2.39 / 1.9091	0	0	0	68,722		68,722	91,057	0	0	0	27,782		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 119166CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2017	02/01/2025	0	3,700,000	2.29 / 1.9091	0	0	0	98,018		98,018	145,499	0	0	0	41,722		PD (Duration)
Interest Rate Swap - 119167CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2017	05/01/2025	0	3,300,000	2.315 / 1.9091	0	0	0	91,369		91,369	130,708	0	0	0	38,115		PD (Duration)
Interest Rate Swap - 119217CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2017	02/01/2025	0	5,900,000	2.6683 / 1.9091	87,400	0	0	263,595		263,595	237,088	0	0	0	66,529		PD (Duration)
Interest Rate Swap - 119326CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2017	08/18/2032	0	150,000,000	1.9041 / 2.41	0	0	39,785	(7,288,199)		(7,288,199)	(14,197,303)	0	0	0	2,665,585		LD (Liability Cashflow)
Interest Rate Swap - 119327CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2017	08/18/2037	0	245,000,000	1.9041 / 2.4915	0	0	(134,692)	(15,977,852)		(15,977,852)	(29,180,074)	0	0	0	5,143,792		SD (Asset Cashflow)
Interest Rate Swap - 119329CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2017	08/18/2037	0	245,000,000	2.49 / 1.9041	0	0	131,017	15,922,233		15,922,233	29,178,917	0	0	0	5,143,792		LD (Liability Cashflow)
Interest Rate Swap - 119438CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2037	0	125,000,000	2.323 / 1.885	0	0	(167,033)	4,971,795		4,971,795	14,868,472	0	0	0	2,628,582		SD (Asset Cashflow)
Interest Rate Swap - 119439CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2037	0	125,000,000	1.885 / 2.325	0	0	164,533	(5,009,732)		(5,009,732)	(14,869,273)	0	0	0	2,628,582		SD (Asset Cashflow)
Interest Rate Swap - 119440CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2047	0	73,000,000	1.885 / 2.382	0	0	(351,995)	(4,257,208)		(4,257,208)	(11,491,323)	0	0	0	1,920,614		SD (Asset Cashflow)
Interest Rate Swap - 119441CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2047	0	73,000,000	2.38 / 1.885	0	0	350,535	4,225,579		4,225,579	11,489,272	0	0	0	1,920,614		SD (Asset Cashflow)
Interest Rate Swap - 119442CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2027	0	190,000,000	2.061 / 1.885	0	0	(751,690)	3,155,387		3,155,387	12,442,178	0	0	0	2,634,118		SD (Asset Cashflow)
Interest Rate Swap - 119443CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2027	0	190,000,000	1.885 / 2.061	0	0	751,690	(3,155,387)		(3,155,387)	(12,442,178)	0	0	0	2,634,118		SD (Asset Cashflow)
Interest Rate Swap - 119548CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2017	09/19/2031	0	75,000,000	1.9025 / 2.3325	0	0	128,902	(2,979,130)		(2,979,130)	(6,752,770)	0	0	0	1,283,670		LD (Liability Cashflow)
Interest Rate Swap - 119639CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/19/2017	09/21/2022	0	1,400,000	1.7851 / 1.845	0	0	6,192	(10,176)		(10,176)	(41,051)	0	0	0	11,551		PD (Duration)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 119855CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2017	10/06/2024	0	210,000,000	2.1547 / 2.0431	0	0	(664,505)	4,100,269		4,100,269	9,050,265	0	0	0	2,292,304		SD (Asset Cashflow)
Interest Rate Swap - 119885CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2017	10/13/2032	0	250,000,000	2.42 / 1.9861	0	0	0	1,599,904		1,599,904	5,614,386	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swap - 119888CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2017	10/13/2028	0	100,000,000	2.359 / 2.0009	0	0	(114,548)	4,008,557		4,008,557	7,142,975	0	0	0	1,481,971		PD (Duration)
Interest Rate Swap - 119889CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2017	10/13/2028	0	100,000,000	2.0009 / 2.36	0	0	113,548	(4,016,731)		(4,016,731)	(7,142,467)	0	0	0	1,481,971		LD (Liability Cashflow)
Interest Rate Swap - 119898CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2017	10/16/2024	0	100,000,000	2.0009 / 2.171	0	0	304,158	(2,028,827)		(2,028,827)	(4,309,104)	0	0	0	1,094,647		SD (Asset Cashflow)
Interest Rate Swap - 119920CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2017	10/17/2024	0	900,000	1.7374 / 2.0363	0	0	2,247	(17,099)		(17,099)	(39,336)	0	0	0	9,855		PD (Duration)
Interest Rate Swap - 120104CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2017	10/26/2027	0	45,000,000	1.9356 / 2.4175	0	0	18,692	(1,918,463)		(1,918,463)	(2,888,321)	0	0	0	629,192		SD (Asset Cashflow)
Interest Rate Swap - 120117CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2017	10/30/2045	0	25,000,000	2.705 / 1.9355	0	0	60,936	3,052,444		3,052,444	3,853,311	0	0	0	635,298		PD (Duration)
Interest Rate Swap - 120118CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2017	10/30/2045	0	25,000,000	1.9355 / 2.71	0	0	(62,186)	(3,078,146)		(3,078,146)	(3,854,807)	0	0	0	635,298		LD (Liability Cashflow)
Interest Rate Swap - 120172CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	02/03/2025	0	2,900,000	2.38 / 1.9023	0	0	0	89,337		89,337	114,602	0	0	0	32,718		PD (Duration)
Interest Rate Swap - 120173CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	05/01/2025	0	2,900,000	2.4 / 1.9091	0	0	0	92,067		92,067	115,415	0	0	0	33,495		PD (Duration)
Interest Rate Swap - 120174CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	08/03/2025	0	2,900,000	2.43 / 1.9023	0	0	0	94,398		94,398	115,378	0	0	0	34,287		PD (Duration)
Interest Rate Swap - 120175CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	11/02/2025	0	1,900,000	2.45 / 1.9023	0	0	0	62,176		62,176	75,494	0	0	0	22,955		PD (Duration)
Interest Rate Swap - 120176CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	02/01/2026	0	1,100,000	2.47 / 1.9091	0	0	0	36,074		36,074	43,688	0	0	0	13,568		PD (Duration)

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Interest Rate Swap - 120177CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	05/04/2026	0	500,000	2.5 / 1.9023	0	0	0	16,576		16,576	19,824	0	0	0	6,297		PD (Duration)
Interest Rate Swap - 120178CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	08/02/2026	0	500,000	2.52 / 1.9023	0	0	0	16,486		16,486	19,758	0	0	0	6,417		PD (Duration)
Interest Rate Swap - 120180CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	11/03/2027	0	145,190,000	2.346 / 1.9023	0	0	(180,006)	5,426,306		5,426,306	9,411,672	0	0	0	2,032,841		SD (Asset Cashflow)
Interest Rate Swap - 120233CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/07/2017	11/09/2024	0	170,000,000	1.9006 / 2.191	0	0	428,723	(3,634,578)		(3,634,578)	(7,403,729)	0	0	0	1,873,383		SD (Asset Cashflow)
Interest Rate Swap - 120261CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/09/2017	11/13/2047	0	40,000,000	2.5405 / 1.9046	0	0	40,045	3,720,490		3,720,490	6,407,850	0	0	0	1,055,808		SD (Asset Cashflow)
Interest Rate Swap - 120271CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2017	11/15/2024	0	1,410,000	1.7398 / 2.1775	0	0	1,553	(36,337)		(36,337)	(60,982)	0	0	0	15,564		PD (Duration)
Interest Rate Swap - 120276CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2017	11/16/2020	0	18,600,000	1.9041 / 1.9963	0	0	83,060	(31,854)		(31,854)	(260,506)	0	0	0	87,060		PD (Duration)
Interest Rate Swap - 120514CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/04/2042	0	50,000,000	2.629 / 1.9001	0	0	81,520	4,923,880		4,923,880	7,071,091	0	0	0	1,197,065		PD (Duration)
Interest Rate Swap - 120515CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/04/2042	0	50,000,000	1.9001 / 2.63	0	0	(82,020)	(4,933,247)		(4,933,247)	(7,071,528)	0	0	0	1,197,065		LD (Liability Cashflow)
Interest Rate Swap - 120523CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/04/2028	0	100,000,000	2.465 / 1.9001	0	0	(961)	4,909,251		4,909,251	7,198,103	0	0	0	1,493,939		PD (Duration)
Interest Rate Swap - 120528CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/04/2028	0	100,000,000	1.9001 / 2.466	0	0	(39)	(4,917,547)		(4,917,547)	(7,197,606)	0	0	0	1,493,939		LD (Liability Cashflow)
Interest Rate Swap - 120934CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2017	12/18/2027	0	625,000,000	1.8985 / 2.39	0	0	620,976	(25,664,855)		(25,664,855)	(41,015,186)	0	0	0	8,819,508		SD (Asset Cashflow)
Interest Rate Swap - 120936CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2017	12/18/2047	0	245,000,000	2.57 / 1.8985	0	0	197,577	24,452,902		24,452,902	39,479,665	0	0	0	6,478,044		SD (Asset Cashflow)
Interest Rate Swap - 121103CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2012	02/24/2022	0	236,500,000	2.0634 / 1.7799	0	(1,338,031)	(279,216)	2,412,716		2,412,716	3,153,141	0	290,927	0	1,733,018		PD (Duration)

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Interest Rate Swap - 121104CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2012	02/24/2022	0	313,500,000	2.0634 / 1.7799	0	(1,773,669)	(370,123)	3,198,252		3,198,252	4,179,746	0	385,647	0	2,297,256		PD (Duration)
Interest Rate Swap - 121187CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2017	12/22/2024	0	50,000,000	1.9278 / 2.38	0	0	57,209	(1,540,432)		(1,540,432)	(2,155,277)	0	0	0	557,663		SD (Asset Cashflow)
Interest Rate Swap - 121487CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2018	01/17/2028	0	50,000,000	2.586 / 2.0021	0	0	59,167	2,794,801		2,794,801	3,245,304	0	0	0	709,124		PD (Duration)
Interest Rate Swap - 121716CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2018	01/30/2035	0	50,000,000	1.9355 / 2.784	0	0	(161,373)	(5,021,539)		(5,021,539)	(5,388,122)	0	0	0	970,845		LD (Liability Cashflow)
Interest Rate Swap - 121938CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2018	02/07/2048	0	100,000,000	2.915 / 1.8935	0	0	462,524	17,558,897		17,558,897	16,657,533	0	0	0	2,650,573		SD (Asset Cashflow)
Interest Rate Swap - 121970CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2018	08/08/2020	0	33,500,000	1.9043 / 2.403	0	0	15,428	(113,552)		(113,552)	(269,234)	0	0	0	130,267		PD (Duration)
Interest Rate Swap - 122282CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2018	03/05/2048	0	27,400,000	2.889 / 1.8915	0	0	117,998	4,664,317		4,664,317	4,418,937	0	0	0	727,264		LD (Liability Cashflow)
Interest Rate Swap - 122284PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Equity Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2018	03/05/2048	0	27,400,000	1.8915 / 2.891	0	0	(118,546)	(4,676,036)		(4,676,036)	(4,419,796)	0	0	0	727,264		PD (Duration)
Interest Rate Swap - 122310CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2018	03/06/2028	0	52,200,000	2.894 / 1.8871	0	0	228,686	4,180,822		4,180,822	3,356,302	0	0	0	746,606		SD (Asset Cashflow)
Interest Rate Swap - 122411CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2018	01/16/2020	0	32,300,000	2.0009 / 2.5875	0	0	(36,286)	(7,721)		(7,721)	(61,010)	0	0	0	33,494		PD (Duration)
Interest Rate Swap - 122548CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2018	03/23/2021	0	23,000,000	1.9278 / 2.783	0	0	(66,278)	(287,357)		(287,357)	(216,885)	0	0	0	127,463		PD (Duration)
Interest Rate Swap - 122566CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/27/2046	0	130,000,000	1.9466 / 2.996	0	0	(669,074)	(23,903,870)		(23,903,870)	(20,736,946)	0	0	0	3,329,577		LD (Liability Cashflow)
Interest Rate Swap - 122571PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Equity Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/27/2048	0	32,100,000	1.9466 / 2.942	0	0	(147,876)	(5,989,438)		(5,989,438)	(5,345,746)	0	0	0	852,907		PD (Duration)
Interest Rate Swap - 122572CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/27/2048	0	32,100,000	2.942 / 1.9466	0	0	147,876	5,989,438		5,989,438	5,345,746	0	0	0	852,907		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 122778CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2018	04/16/2043	0	400,000,000	2.9686 / 2.0009	0	0	1,973,767	65,531,959		65,531,959	58,370,249	0	0	0	9,652,567		SD (Asset Cashflow)
Interest Rate Swap - 122784CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2018	12/18/2047	0	245,000,000	1.8985 / 2.57	19,470,918	0	(197,577)	(24,455,012)		(24,455,012)	(38,912,231)	0	(571,553)	0	6,478,044		SD (Asset Cashflow)
Interest Rate Swap - 122793PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Equity Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2018	04/17/2048	0	44,000,000	2.0021 / 2.903	0	0	(191,547)	(7,840,454)		(7,840,454)	(7,308,302)	0	0	0	1,170,261		PD (Duration)
Interest Rate Swap - 122794CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2018	04/17/2048	0	44,000,000	2.903 / 2.0021	0	0	191,547	7,840,454		7,840,454	7,308,302	0	0	0	1,170,261		LD (Liability Cashflow)
Interest Rate Swap - 122909CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2018	01/23/2021	0	15,000,000	1.934 / 2.8	0	0	(52,049)	(161,524)		(161,524)	(117,614)	0	0	0	77,284		PD (Duration)
Interest Rate Swap - 123032CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/27/2018	05/01/2048	0	54,750,000	3.019 / 1.9091	0	0	309,535	11,167,512		11,167,512	9,197,512	0	0	0	1,457,215		LD (Liability Cashflow)
Interest Rate Swap - 123033PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Equity Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/27/2018	05/01/2048	0	54,750,000	1.9091 / 3.019	0	0	(309,535)	(11,167,512)		(11,167,512)	(9,197,512)	0	0	0	1,457,215		PD (Duration)
Interest Rate Swap - 123140CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2018	05/17/2028	0	50,000,000	1.9041 / 3.122	0	0	(342,700)	(4,957,389)		(4,957,389)	(3,222,063)	0	0	0	723,664		LD (Liability Cashflow)
Interest Rate Swap - 123141CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2018	05/17/2028	0	50,000,000	3.118 / 1.9041	0	0	340,700	4,941,741		4,941,741	3,223,142	0	0	0	723,664		PD (Duration)
Interest Rate Swap - 123328CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2018	06/05/2028	0	25,000,000	2.9775 / 1.8915	0	0	129,787	2,205,470		2,205,470	1,643,296	0	0	0	362,933		PD (Duration)
Interest Rate Swap - 123329PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Equity Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2018	06/05/2048	0	46,700,000	1.8915 / 2.9625	0	0	(235,437)	(8,969,676)		(8,969,676)	(7,830,990)	0	0	0	1,245,019		PD (Duration)
Interest Rate Swap - 123333CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2018	06/05/2028	0	25,000,000	1.8915 / 2.9825	0	0	(131,037)	(2,215,304)		(2,215,304)	(1,642,627)	0	0	0	362,933		LD (Liability Cashflow)
Interest Rate Swap - 123335CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2018	06/05/2048	0	46,700,000	2.9575 / 1.8915	0	0	233,102	8,917,979		8,917,979	7,827,544	0	0	0	1,245,019		LD (Liability Cashflow)
Interest Rate Swap - 123403CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2018	12/11/2020	0	10,000,000	1.8884 / 2.865	0	0	(39,231)	(101,248)		(101,248)	(63,928)	0	0	0	48,637		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 123562CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2018	12/22/2020	0	40,000,000	1.9278 / 2.8713	0	0	(150,733)	(419,485)		(419,485)	(262,619)	0	0	0	197,566		PD (Duration)
Interest Rate Swap - 123661CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2018	07/02/2025	0	1,000,000	1.7085 / 2.83	0	0	(5,330)	(62,183)		(62,183)	(43,381)	0	0	0	11,732		PD (Duration)
Interest Rate Swap - 123764CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2018	01/10/2020	0	17,500,000	2.0095 / 2.74	0	0	(47,270)	(3,131)		(3,131)	(5,206)	0	0	0	14,346		PD (Duration)
Interest Rate Swap - 123814CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2018	07/16/2024	0	80,000,000	2.0009 / 2.914	0	0	(351,073)	(4,168,928)		(4,168,928)	(2,814,677)	0	0	0	852,574		SD (Asset Cashflow)
Interest Rate Swap - 123906CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/16/2018	07/18/2021	0	24,760,000	2.0033 / 2.885	0	0	(102,014)	(437,300)		(437,300)	(272,218)	0	0	0	154,050		PD (Duration)
Interest Rate Swap - 123915PR - Receive: Floating 3 Month Libor +160.6 BPS Pay: Fixed	12542RF#2 - CHS Inc. Senior Unsecured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2018	06/09/2021	0	24,380,000	3.4913 / 4.52	0	0	(105,279)	(400,460)		(400,460)	(250,259)	0	0	0	146,324		SD (Asset Cashflow)
Interest Rate Swap - 123923CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2018	01/20/2021	0	29,000,000	1.9659 / 2.8745	0	0	(120,573)	(329,872)		(329,872)	(203,221)	0	0	0	148,847		PD (Duration)
Interest Rate Swap - 123928CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2018	07/20/2025	0	1,800,000	1.7646 / 2.85	0	0	(10,168)	(114,749)		(114,749)	(78,602)	0	0	0	21,210		PD (Duration)
Interest Rate Swap - 123942CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2018	01/23/2020	0	15,000,000	1.934 / 2.8	0	0	(52,049)	(7,804)		(7,804)	397	0	0	0	18,649		PD (Duration)
Interest Rate Swap - 123945CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2018	01/23/2021	0	29,000,000	1.934 / 2.895	0	0	(128,179)	(341,308)		(341,308)	(201,208)	0	0	0	149,415		PD (Duration)
Interest Rate Swap - 123960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2018	07/23/2030	0	150,000,000	3.004 / 1.934	0	0	826,492	15,649,910		15,649,910	12,152,516	0	0	0	2,437,422		LD (Liability Cashflow)
Interest Rate Swap - 124024CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2018	07/27/2021	0	50,000,000	1.9356 / 2.9288	0	0	(234,614)	(931,471)		(931,471)	(540,655)	0	0	0	313,506		PD (Duration)
Interest Rate Swap - 124160CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2018	02/09/2020	0	19,000,000	1.9006 / 2.815	0	0	(70,644)	(17,502)		(17,502)	(4,399)	0	0	0	31,152		PD (Duration)
Interest Rate Swap - 124161CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2018	08/09/2021	0	15,000,000	1.9006 / 2.956	0	0	(76,922)	(291,993)		(291,993)	(163,399)	0	0	0	95,091		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 124185CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2018	08/13/2021	0	15,000,000	1.9046 / 2.9125	0	0	(70,817)	(283,874)		(283,874)	(170,919)	0	0	0	95,409		PD (Duration)
Interest Rate Swap - 124344CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2018	08/31/2038	0	40,000,000	3.045 / 1.9138	0	0	135,451	6,205,019		6,205,019	5,029,535	0	0	0	864,099		SD (Asset Cashflow)
Interest Rate Swap - 124452CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2018	06/14/2021	0	50,000,000	1.8936 / 2.9778	0	0	(252,982)	(893,858)		(893,858)	(475,428)	0	0	0	301,486		PD (Duration)
Interest Rate Swap - 124455CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2018	09/14/2022	0	50,000,000	1.8936 / 2.9998	0	0	(263,982)	(1,736,153)		(1,736,153)	(998,697)	0	0	0	411,119		PD (Duration)
Interest Rate Swap - 124464CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2018	09/17/2020	0	20,000,000	1.8996 / 2.933	0	0	(89,514)	(157,945)		(157,945)	(77,701)	0	0	0	84,402		PD (Duration)
Interest Rate Swap - 124573CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2018	09/20/2021	0	25,000,000	1.908 / 3.0063	0	0	(127,515)	(546,679)		(546,679)	(287,899)	0	0	0	163,956		PD (Duration)
Interest Rate Swap - 124585CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2018	03/20/2020	0	19,000,000	1.908 / 2.8745	0	0	(71,879)	(39,671)		(39,671)	(8,170)	0	0	0	44,602		PD (Duration)
Interest Rate Swap - 124603CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2018	09/24/2028	0	35,000,000	1.9348 / 3.166	0	0	(236,595)	(3,696,047)		(3,696,047)	(2,347,143)	0	0	0	517,100		LD (Liability Cashflow)
Interest Rate Swap - 124604CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2018	09/24/2028	0	35,000,000	3.16 / 1.9348	0	0	234,495	3,678,972		3,678,972	2,348,218	0	0	0	517,100		PD (Duration)
Interest Rate Swap - 124794CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	04/05/2021	0	19,000,000	2.0431 / 3.0433	0	0	(109,754)	(306,683)		(306,683)	(137,043)	0	0	0	106,783		PD (Duration)
Interest Rate Swap - 124812CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	10/09/2028	0	30,000,000	3.2655 / 2.012	0	0	239,220	3,423,680		3,423,680	2,003,714	0	0	0	444,319		PD (Duration)
Interest Rate Swap - 124814CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	10/09/2028	0	30,000,000	2.012 / 3.2695	0	0	(240,420)	(3,433,480)		(3,433,480)	(2,003,104)	0	0	0	444,319		LD (Liability Cashflow)
Interest Rate Swap - 124836CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/10/2028	0	2,790,000	1.7151 / 3.215	0	0	(25,777)	(329,949)		(329,949)	(187,428)	0	0	0	41,328		PD (Duration)
Interest Rate Swap - 124904CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2018	10/15/2021	0	27,000,000	2.0009 / 3.1188	0	0	(175,138)	(668,312)		(668,312)	(295,245)	0	0	0	180,634		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 125018CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2018	10/19/2021	0	8,000,000	1.9659 / 3.1345	0	0	(53,842)	(201,421)		(201,421)	(86,870)	0	0	0	53,682		PD (Duration)
Interest Rate Swap - 125098CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2018	10/25/2028	0	115,000,000	3.219 / 1.9396	0	0	874,264	12,723,371		12,723,371	7,737,305	0	0	0	1,707,392		SD (Asset Cashflow)
Interest Rate Swap - 125141CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	07/29/2021	0	70,000,000	1.9281 / 3.111	0	0	(459,139)	(1,507,010)		(1,507,010)	(639,940)	0	0	0	439,659		PD (Duration)
Interest Rate Swap - 125154CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	07/29/2021	0	25,000,000	1.9281 / 3.111	0	0	(163,978)	(538,218)		(538,218)	(228,550)	0	0	0	157,021		PD (Duration)
Interest Rate Swap - 125265CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	11/02/2020	0	10,000,000	1.9023 / 3.075	0	0	(61,553)	(104,781)		(104,781)	(34,324)	0	0	0	45,791		PD (Duration)
Interest Rate Swap - 125320CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2018	11/06/2025	0	30,000,000	3.215 / 1.9083	0	0	226,400	2,421,822		2,421,822	1,312,003	0	0	0	362,785		PD (Duration)
Interest Rate Swap - 125321CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2018	11/06/2025	0	30,000,000	1.9083 / 3.216	0	0	(226,700)	(2,423,495)		(2,423,495)	(1,311,788)	0	0	0	362,785		LD (Liability Cashflow)
Interest Rate Swap - 125375CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/07/2018	05/09/2020	0	47,000,000	1.9006 / 3.0573	0	0	(288,632)	(194,256)		(194,256)	16,676	0	0	0	140,515		PD (Duration)
Interest Rate Swap - 125389CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2018	05/13/2021	0	60,000,000	1.9046 / 3.1738	0	0	(440,554)	(1,157,758)		(1,157,758)	(407,756)	0	0	0	350,920		PD (Duration)
Interest Rate Swap - 125434PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2015	06/01/2020	0	24,000,000	1.9069 / 1.615	0	0	205,641	26,604		26,604	(340,490)	0	0	0	77,709		SD (Asset Cashflow)
Interest Rate Swap - 125435PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2015	11/01/2020	0	4,000,000	1.9091 / 1.6888	0	0	30,596	3,974		3,974	(66,727)	0	0	0	18,287		SD (Asset Cashflow)
Interest Rate Swap - 125437PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2017	07/01/2023	0	44,400,000	2.0986 / 2.1063	0	0	166,918	(622,811)		(622,811)	(1,504,154)	0	0	0	415,483		SD (Asset Cashflow)
Interest Rate Swap - 125438PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2017	09/01/2020	0	62,100,000	1.9069 / 1.81	0	0	411,002	6,981		6,981	(887,584)	0	0	0	254,033		SD (Asset Cashflow)
Interest Rate Swap - 125442PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2017	08/01/2020	0	11,600,000	1.9091 / 1.69	0	0	88,582	10,786		10,786	(170,931)	0	0	0	44,400		SD (Asset Cashflow)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 125444PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2017	02/01/2020	0	90,800,000	1.9091 / 1.785	0	0	607,124	15,371		15,371	(925,056)	0	0	0	133,156		SD (Asset Cashflow)
Interest Rate Swap - 125445PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2017	06/01/2021	0	78,400,000	1.9069 / 1.9125	0	0	438,522	(192,688)		(192,688)	(1,501,495)	0	0	0	467,016		SD (Asset Cashflow)
Interest Rate Swap - 125446PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2017	12/01/2021	0	67,300,000	1.9069 / 1.9545	0	0	348,169	(318,309)		(318,309)	(1,538,150)	0	0	0	466,190		SD (Asset Cashflow)
Interest Rate Swap - 125447PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2017	04/01/2025	0	30,400,000	2.0986 / 2.1875	0	0	89,586	(679,897)		(679,897)	(1,417,806)	0	0	0	348,365		SD (Asset Cashflow)
Interest Rate Swap - 125449PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2017	02/01/2021	0	56,400,000	1.9091 / 2.1035	0	0	197,479	(193,751)		(193,751)	(825,159)	0	0	0	293,879		SD (Asset Cashflow)
Interest Rate Swap - 125450PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2017	07/01/2021	0	24,500,000	2.0986 / 2.1335	0	0	85,430	(147,937)		(147,937)	(434,455)	0	0	0	150,166		SD (Asset Cashflow)
Interest Rate Swap - 125451PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2018	05/31/2023	0	17,000,000	1.9138 / 2.94	0	0	(81,992)	(701,964)		(701,964)	(442,742)	0	0	0	157,116		PD (Duration)
Interest Rate Swap - 125452PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2018	05/31/2022	0	25,000,000	1.9138 / 2.905	0	0	(111,826)	(718,846)		(718,846)	(456,987)	0	0	0	194,320		PD (Duration)
Interest Rate Swap - 125453PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2018	05/31/2021	0	30,000,000	1.9138 / 2.847	0	0	(116,791)	(462,799)		(462,799)	(306,976)	0	0	0	178,536		PD (Duration)
Interest Rate Swap - 125455PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2018	05/31/2020	0	39,000,000	1.9138 / 2.7513	0	0	(114,486)	(138,953)		(138,953)	(118,360)	0	0	0	125,872		PD (Duration)
Interest Rate Swap - 125456PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2018	05/31/2021	0	25,000,000	1.9138 / 2.8563	0	0	(99,639)	(388,875)		(388,875)	(253,643)	0	0	0	148,780		PD (Duration)
Interest Rate Swap - 125457PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2018	05/31/2022	0	36,000,000	1.9138 / 2.9088	0	0	(162,380)	(1,038,327)		(1,038,327)	(656,846)	0	0	0	279,821		PD (Duration)
Interest Rate Swap - 125458PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2018	05/31/2025	0	19,000,000	1.9138 / 2.9775	0	0	(98,763)	(1,209,147)		(1,209,147)	(796,803)	0	0	0	221,100		PD (Duration)
Interest Rate Swap - 125470CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2017	03/02/2020	0	20,000,000	1.9069 / 1.8181	0	0	130,378	3,235		3,235	(207,848)	0	0	0	41,478		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 125582CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	11/21/2028	0	1,700,000	1.7851 / 3.038	0	0	(12,762)	(177,934)		(177,934)	(117,177)	0	0	0	25,343		PD (Duration)
Interest Rate Swap - 125605CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2018	11/23/2021	0	32,000,000	1.9095 / 3.0101	0	0	(180,724)	(776,644)		(776,644)	(409,942)	0	0	0	220,264		PD (Duration)
Interest Rate Swap - 125635PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Equity Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	07/03/2038	0	303,000,000	3.2295 / 2.0886	0	0	2,237,317	55,387,100		55,387,100	38,113,548	0	0	0	6,517,682		PD (Duration)
Interest Rate Swap - 125636PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Equity Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	07/03/2033	0	78,000,000	3.205 / 2.0886	0	0	556,833	11,334,584		11,334,584	7,706,110	0	0	0	1,433,379		PD (Duration)
Interest Rate Swap - 125638PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Equity Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	07/03/2042	0	29,000,000	3.233 / 2.0886	0	0	215,148	6,061,143		6,061,143	4,197,014	0	0	0	687,919		PD (Duration)
Interest Rate Swap - 125663CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	03/04/2021	0	70,000,000	1.9001 / 2.9863	0	0	(363,961)	(998,900)		(998,900)	(490,463)	0	0	0	379,781		PD (Duration)
Interest Rate Swap - 125681CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2018	06/04/2021	0	43,000,000	1.9001 / 2.9933	0	0	(226,734)	(759,988)		(759,988)	(390,200)	0	0	0	256,871		PD (Duration)
Interest Rate Swap - 125702CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2018	12/06/2025	0	1,900,000	1.7131 / 2.844	0	0	(10,550)	(126,768)		(126,768)	(89,015)	0	0	0	23,139		PD (Duration)
Interest Rate Swap - 125734CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/10/2020	0	20,000,000	1.8905 / 2.946	0	0	(95,277)	(216,790)		(216,790)	(111,680)	0	0	0	97,136		PD (Duration)
Interest Rate Swap - 126071CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2018	12/20/2028	0	1,750,000	1.7646 / 2.805	0	0	(9,098)	(150,386)		(150,386)	(123,715)	0	0	0	26,207		PD (Duration)
Interest Rate Swap - 126115CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2018	06/24/2021	0	47,000,000	1.9348 / 2.7765	0	0	(134,648)	(716,448)		(716,448)	(544,913)	0	0	0	286,004		PD (Duration)
Interest Rate Swap - 126116CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2018	03/24/2021	0	21,000,000	1.9348 / 2.785	0	0	(61,947)	(263,237)		(263,237)	(196,984)	0	0	0	116,507		PD (Duration)
Interest Rate Swap - 126132CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2018	06/24/2021	0	50,000,000	1.9348 / 2.795	0	0	(152,493)	(775,669)		(775,669)	(571,037)	0	0	0	304,260		PD (Duration)
Interest Rate Swap - 126143CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2018	12/27/2020	0	20,000,000	1.9466 / 2.801	0	0	(63,934)	(199,725)		(199,725)	(146,426)	0	0	0	99,461		PD (Duration)

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Interest Rate Swap - 126192PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2018	01/03/2022	0	67,000,000	2.0886 / 2.631	0	0	(94,007)	(1,233,232)		(1,233,232)	(1,167,532)	0	0	0	474,716		PD (Duration)
Interest Rate Swap - 126194PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2018	01/03/2021	0	8,000,000	2.0886 / 2.691	0	0	(15,998)	(72,745)		(72,745)	(68,151)	0	0	0	40,161		PD (Duration)
Interest Rate Swap - 126195PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2018	01/03/2023	0	10,000,000	2.0886 / 2.624	0	0	(13,335)	(274,462)		(274,462)	(256,873)	0	0	0	86,719		PD (Duration)
Interest Rate Swap - 126212CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2019	01/07/2049	0	50,000,000	3.249 / 2.0431	0	0	381,927	12,748,353		12,748,353	12,748,353	0	0	0	1,346,728		LD (Liability Cashflow)
Interest Rate Swap - 126291CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2019	01/11/2021	0	8,500,000	1.9843 / 2.7425	0	0	(22,436)	(83,008)		(83,008)	(83,008)	0	0	0	43,124		PD (Duration)
Interest Rate Swap - 126315CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2019	01/15/2049	0	60,000,000	2.868 / 2.0009	0	0	228,644	10,173,367		10,173,367	10,173,367	0	0	0	1,616,672		PD (Duration)
Interest Rate Swap - 126466PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/17/2019	01/22/2021	0	25,000,000	1.9533 / 2.727	0	0	(63,711)	(247,565)		(247,565)	(247,565)	0	0	0	128,643		PD (Duration)
Interest Rate Swap - 126467PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/17/2019	01/22/2022	0	22,000,000	1.9533 / 2.674	0	0	(45,086)	(434,213)		(434,213)	(434,213)	0	0	0	157,847		PD (Duration)
Interest Rate Swap - 126468PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/17/2019	01/22/2023	0	61,000,000	1.9533 / 2.657	0	0	(115,246)	(1,757,846)		(1,757,846)	(1,757,846)	0	0	0	533,457		PD (Duration)
Interest Rate Swap - 126484CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2019	01/23/2049	0	12,000,000	2.955 / 1.934	0	0	57,077	2,270,628		2,270,628	2,270,628	0	0	0	323,454		PD (Duration)
Interest Rate Swap - 126487CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2019	07/23/2020	0	14,000,000	1.934 / 2.785	0	0	(44,244)	(73,253)		(73,253)	(73,253)	0	0	0	52,469		PD (Duration)
Interest Rate Swap - 126572CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2019	01/30/2022	0	3,500,000	1.9355 / 2.686	0	0	(7,399)	(70,293)		(70,293)	(70,293)	0	0	0	25,243		PD (Duration)
Interest Rate Swap - 126620PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2019	02/04/2020	0	8,000,000	1.9023 / 2.713	0	0	(19,114)	(5,419)		(5,419)	(5,419)	0	0	0	12,269		PD (Duration)
Interest Rate Swap - 126622PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2019	02/04/2023	0	17,000,000	1.9023 / 2.563	0	0	(17,455)	(446,115)		(446,115)	(446,115)	0	0	0	149,515		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 126623PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2019	02/04/2022	0	63,000,000	1.9023 / 2.582	0	0	(75,561)	(1,138,933)		(1,138,933)	(1,138,933)	0	0	0	455,835		PD (Duration)
Interest Rate Swap - 126624PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2019	02/04/2021	0	14,000,000	1.9023 / 2.638	0	0	(23,913)	(129,433)		(129,433)	(129,433)	0	0	0	73,219		PD (Duration)
Interest Rate Swap - 126655CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2019	02/05/2026	0	650,000,000	1.8905 / 2.95	0	(1,641,250)	(2,961,643)	(44,232,902)		(44,232,902)	(42,796,387)	0	204,735	0	8,024,785		PD (Duration)
Interest Rate Swap - 126674CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2019	02/05/2025	0	3,300,000	1.7036 / 2.5375	0	0	(8,286)	(145,595)		(145,595)	(145,595)	0	0	0	37,250		PD (Duration)
Interest Rate Swap - 126832CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2019	02/19/2022	0	30,000,000	1.9026 / 2.5873	0	0	(48,574)	(560,791)		(560,791)	(560,791)	0	0	0	219,144		PD (Duration)
Interest Rate Swap - 126838CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2019	08/19/2021	0	35,000,000	1.9026 / 2.605	0	0	(62,053)	(497,535)		(497,535)	(497,535)	0	0	0	223,727		PD (Duration)
Interest Rate Swap - 126951CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2019	02/25/2026	0	1,900,000	1.792 / 2.5325	0	0	(4,677)	(95,353)		(95,353)	(95,353)	0	0	0	23,560		PD (Duration)
Interest Rate Swap - 126997CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2019	08/26/2021	0	65,000,000	1.9173 / 2.579	0	0	(96,332)	(908,638)		(908,638)	(908,638)	0	0	0	417,878		PD (Duration)
Interest Rate Swap - 127027CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/27/2019	03/01/2021	0	10,000,000	1.9069 / 2.592	0	0	(13,691)	(96,036)		(96,036)	(96,036)	0	0	0	54,068		PD (Duration)
Interest Rate Swap - 127052PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Equity Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2019	03/05/2049	0	45,700,000	1.8915 / 2.905	0	0	(188,134)	(8,364,602)		(8,364,602)	(8,364,602)	0	0	0	1,234,325		PD (Duration)
Interest Rate Swap - 127053CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2019	03/05/2049	0	45,700,000	2.905 / 1.8915	0	0	188,134	8,364,602		8,364,602	8,364,602	0	0	0	1,234,325		LD (Liability Cashflow)
Interest Rate Swap - 127054PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2019	03/04/2023	0	9,000,000	1.9001 / 2.574	0	0	(11,593)	(246,708)		(246,708)	(246,708)	0	0	0	80,214		PD (Duration)
Interest Rate Swap - 127055PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2019	03/04/2022	0	40,000,000	1.9001 / 2.5835	0	0	(54,660)	(762,100)		(762,100)	(762,100)	0	0	0	295,122		PD (Duration)
Interest Rate Swap - 127056PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2019	03/04/2021	0	16,000,000	1.9001 / 2.63	0	0	(28,002)	(162,225)		(162,225)	(162,225)	0	0	0	86,807		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 127091PR - Receive: Floating 1 Month Libor +127 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2019	03/11/2022	0	15,000,000	2.9876 / 3.73	0	0	(22,267)	(284,204)		(284,204)	(284,204)	0	0	0	111,148		PD (Duration)
Interest Rate Swap - 127134CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2019	03/14/2021	0	10,000,000	1.8936 / 2.5715	0	0	(13,372)	(97,859)		(97,859)	(97,859)	0	0	0	54,870		PD (Duration)
Interest Rate Swap - 127484CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2019	04/04/2022	0	8,000,000	2.0564 / 2.3625	0	0	(22)	(119,383)		(119,383)	(119,383)	0	0	0	60,143		PD (Duration)
Interest Rate Swap - 127588CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2019	10/12/2020	0	26,000,000	2.0009 / 2.4975	0	0	(22,832)	(139,466)		(139,466)	(139,466)	0	0	0	114,979		PD (Duration)
Interest Rate Swap - 127599CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2019	04/12/2049	0	55,000,000	2.6851 / 2.0009	0	0	122,530	7,116,454		7,116,454	7,116,454	0	0	0	1,488,110		SD (Asset Cashflow)
Interest Rate Swap - 127709CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2019	04/18/2024	0	1,500,000	1.7449 / 2.3375	0	0	(1,417)	(45,255)		(45,255)	(45,255)	0	0	0	15,549		PD (Duration)
Interest Rate Swap - 127769CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/22/2019	01/24/2022	0	22,000,000	1.936 / 2.4323	0	0	(13,627)	(326,581)		(326,581)	(326,581)	0	0	0	158,053		PD (Duration)
Interest Rate Swap - 127774CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2019	04/25/2024	0	50,000,000	1.9396 / 2.404	0	0	(21,306)	(1,428,224)		(1,428,224)	(1,428,224)	0	0	0	519,447		PD (Duration)
Interest Rate Swap - 127807CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2019	10/30/2021	0	15,000,000	1.9355 / 2.3538	0	0	(766)	(173,279)		(173,279)	(173,279)	0	0	0	101,476		PD (Duration)
Interest Rate Swap - 127832PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2019	05/02/2020	0	41,000,000	1.9023 / 2.5175	0	0	(47,178)	(83,203)		(83,203)	(83,203)	0	0	0	119,307		PD (Duration)
Interest Rate Swap - 127833PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2019	05/02/2021	0	43,000,000	1.9023 / 2.3815	0	0	(10,655)	(361,642)		(361,642)	(361,642)	0	0	0	248,761		PD (Duration)
Interest Rate Swap - 127834PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2019	05/02/2022	0	134,000,000	1.9023 / 2.3215	0	0	20,171	(1,939,500)		(1,939,500)	(1,939,500)	0	0	0	1,024,620		PD (Duration)
Interest Rate Swap - 127840PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2019	05/02/2020	0	61,000,000	1.9023 / 2.5325	0	0	(76,267)	(126,892)		(126,892)	(126,892)	0	0	0	177,506		PD (Duration)
Interest Rate Swap - 127841PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2019	05/02/2021	0	48,000,000	1.9023 / 2.396	0	0	(16,515)	(412,899)		(412,899)	(412,899)	0	0	0	277,686		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 127842PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2019	05/02/2022	0	17,000,000	1.9023 / 2.3375	0	0	753	(252,284)		(252,284)	(252,284)	0	0	0	129,989		PD (Duration)
Interest Rate Swap - 127843PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2019	05/02/2023	0	18,000,000	1.9023 / 2.3305	0	0	1,634	(371,689)		(371,689)	(371,689)	0	0	0	164,449		PD (Duration)
Interest Rate Swap - 127858CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2019	05/03/2024	0	50,000,000	1.9023 / 2.3246	0	0	10,093	(1,268,227)		(1,268,227)	(1,268,227)	0	0	0	520,901		PD (Duration)
Interest Rate Swap - 127860CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2019	05/03/2031	0	75,000,000	2.5565 / 1.9023	0	0	99,844	4,706,009		4,706,009	4,706,009	0	0	0	1,262,887		PD (Duration)
Interest Rate Swap - 127861CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2019	05/03/2031	0	75,000,000	1.9023 / 2.5595	0	0	(101,332)	(4,729,235)		(4,729,235)	(4,729,235)	0	0	0	1,262,887		LD (Liability Cashflow)
Interest Rate Swap - 127897CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2019	05/10/2021	0	32,000,000	1.9006 / 2.397	0	0	(16,694)	(280,497)		(280,497)	(280,497)	0	0	0	186,605		PD (Duration)
Interest Rate Swap - 127919CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2019	05/15/2024	0	50,000,000	1.9099 / 2.212	0	0	27,856	(1,040,112)		(1,040,112)	(1,040,112)	0	0	0	522,832		PD (Duration)
Interest Rate Swap - 128114CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2019	05/24/2024	0	100,000,000	1.9095 / 2.2066	0	0	65,481	(2,068,184)		(2,068,184)	(2,068,184)	0	0	0	1,048,553		PD (Duration)
Interest Rate Swap - 128184CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2019	05/30/2029	0	86,000,000	1.9138 / 2.258	0	0	29,136	(2,762,950)		(2,762,950)	(2,762,950)	0	0	0	1,319,335		LD (Liability Cashflow)
Interest Rate Swap - 128209CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2019	03/03/2022	0	5,400,000	1.9055 / 2.046	0	0	8,412	(40,886)		(40,886)	(40,886)	0	0	0	39,817		PD (Duration)
Interest Rate Swap - 128240PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2019	06/04/2021	0	35,000,000	1.9001 / 2.0125	0	0	59,234	(136,640)		(136,640)	(136,640)	0	0	0	209,081		PD (Duration)
Interest Rate Swap - 128242PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2019	06/04/2020	0	39,000,000	1.9001 / 2.2641	0	0	9,582	(63,751)		(63,751)	(63,751)	0	0	0	127,486		PD (Duration)
Interest Rate Swap - 128244PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2019	06/04/2022	0	79,000,000	1.9001 / 1.9376	0	0	167,723	(472,976)		(472,976)	(472,976)	0	0	0	615,417		PD (Duration)
Interest Rate Swap - 128247PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2019	06/04/2023	0	58,000,000	1.9001 / 1.9266	0	0	126,807	(448,886)		(448,886)	(448,886)	0	0	0	536,885		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 128307CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/05/2019	12/07/2021	0	12,500,000	1.885 / 1.8225	0	0	33,053	(29,264)		(29,264)	(29,264)	0	0	0	86,951		PD (Duration)
Interest Rate Swap - 128313CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2019	06/10/2022	0	18,500,000	1.8905 / 1.846	0	0	46,469	(71,509)		(71,509)	(71,509)	0	0	0	144,595		PD (Duration)
Interest Rate Swap - 128341CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2019	06/14/2029	0	1,400,000	1.7398 / 2.003	0	0	873	(26,054)		(26,054)	(26,054)	0	0	0	21,523		PD (Duration)
Interest Rate Swap - 128471CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2019	06/20/2029	0	1,800,000	1.7646 / 1.912	0	0	1,796	(19,086)		(19,086)	(19,086)	0	0	0	27,697		PD (Duration)
Interest Rate Swap - 128484PR - Receive: Floating 3 Month Libor +152 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2019	01/31/2022	0	15,000,000	3.4338 / 3.42	0	0	29,339	(56,322)		(56,322)	(56,322)	0	0	0	108,253		PD (Duration)
Interest Rate Swap - 128508CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2019	06/24/2026	0	500,000,000	1.9348 / 2.1325	0	0	368,330	(10,567,167)		(10,567,167)	(10,567,167)	0	0	0	6,364,542		PD (Duration)
Interest Rate Swap - 128521CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2019	06/25/2029	0	1,850,000	1.792 / 1.917	0	0	1,708	(20,333)		(20,333)	(20,333)	0	0	0	28,486		PD (Duration)
Interest Rate Swap - 128529CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2019	06/26/2026	0	575,000,000	1.9466 / 2.043	0	0	651,652	(8,974,697)		(8,974,697)	(8,974,697)	0	0	0	7,322,258		PD (Duration)
Interest Rate Swap - 128549CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2019	06/28/2029	0	2,800,000	1.8048 / 1.885	0	0	2,982	(22,837)		(22,837)	(22,837)	0	0	0	43,133		PD (Duration)
Interest Rate Swap - 128600CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2019	07/02/2029	0	190,000,000	2.0851 / 1.9599	0	0	276,311	(1,137,885)		(1,137,885)	(1,137,885)	0	0	0	2,928,925		PD (Duration)
Interest Rate Swap - 128601CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2019	07/02/2029	0	190,000,000	1.9591 / 2.0851	0	0	(277,048)	1,124,861		1,124,861	1,124,861	0	0	0	2,928,925		PD (Duration)
Interest Rate Swap - 128670CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/08/2019	07/10/2021	0	19,800,000	2.0095 / 1.924	0	0	29,072	(59,448)		(59,448)	(59,448)	0	0	0	122,331		PD (Duration)
Interest Rate Swap - 128689CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	07/11/2022	0	25,000,000	1.9843 / 1.8695	0	0	41,835	(114,341)		(114,341)	(114,341)	0	0	0	198,808		PD (Duration)
Interest Rate Swap - 128946CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2019	07/23/2020	0	20,000,000	1.934 / 2.038	0	0	11,799	(21,544)		(21,544)	(21,544)	0	0	0	74,955		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 128966CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2019	04/24/2021	0	5,000,000	1.936 / 1.8738	0	0	6,864	(8,243)		(8,243)	(8,243)	0	0	0	28,663		PD (Duration)
Interest Rate Swap - 128972CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2019	10/25/2020	0	32,000,000	1.9396 / 1.9925	0	0	27,032	(48,555)		(48,555)	(48,555)	0	0	0	144,639		PD (Duration)
Interest Rate Swap - 128980CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2019	07/26/2021	0	20,000,000	1.9356 / 1.8515	0	0	28,831	(39,021)		(39,021)	(39,021)	0	0	0	125,295		PD (Duration)
Interest Rate Swap - 129079CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2019	08/02/2029	0	75,000,000	1.9023 / 1.9692	0	0	62,269	(484,814)		(484,814)	(484,814)	0	0	0	1,161,212		PD (Duration)
Interest Rate Swap - 129094PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2019	08/02/2022	0	48,000,000	1.9023 / 1.801	0	0	73,268	(137,326)		(137,326)	(137,326)	0	0	0	386,147		PD (Duration)
Interest Rate Swap - 129096PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2019	08/02/2023	0	36,000,000	1.9023 / 1.783	0	0	57,633	(103,864)		(103,864)	(103,864)	0	0	0	340,990		PD (Duration)
Interest Rate Swap - 129105PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2019	08/02/2021	0	80,000,000	1.9023 / 1.8655	0	0	100,756	(173,357)		(173,357)	(173,357)	0	0	0	504,176		PD (Duration)
Interest Rate Swap - 129107PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2019	08/02/2020	0	11,000,000	1.9023 / 2.0595	0	0	5,022	(13,557)		(13,557)	(13,557)	0	0	0	42,200		PD (Duration)
Interest Rate Swap - 129205CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2019	08/07/2026	0	2,000,000	1.7101 / 1.4175	0	0	4,670	34,059		34,059	34,059	0	0	0	25,695		PD (Duration)
Interest Rate Swap - 129209CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2019	08/07/2026	0	2,000,000	1.7101 / 1.412	0	0	4,714	34,747		34,747	34,747	0	0	0	25,695		PD (Duration)
Interest Rate Swap - 129251CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2019	08/08/2020	0	29,000,000	1.9043 / 1.846	0	0	32,267	(946)		(946)	(946)	0	0	0	112,769		PD (Duration)
Interest Rate Swap - 129260CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2019	02/08/2021	0	58,000,000	1.9043 / 1.695	0	0	99,323	52,267		52,267	52,267	0	0	0	304,823		PD (Duration)
Interest Rate Swap - 129269CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2019	08/09/2020	0	55,000,000	1.9006 / 1.7665	0	0	79,011	24,354		24,354	24,354	0	0	0	214,346		PD (Duration)
Interest Rate Swap - 129285CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2019	08/13/2029	0	2,000,000	1.7405 / 1.47	0	0	3,987	57,937		57,937	57,937	0	0	0	31,013		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Interest Rate Swap - 129286CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2019	08/13/2026	0	3,000,000	1.7405 / 1.39	0	0	6,901	56,524		56,524	56,524	0	0	0	38,589		PD (Duration)
Interest Rate Swap - 129318CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2019	09/16/2020	0	47,000,000	1.8936 / 1.7983	0	0	63,237	3,933		3,933	3,933	0	0	0	197,970		PD (Duration)
Interest Rate Swap - 129320CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2019	08/16/2022	0	20,000,000	1.9041 / 1.5095	0	0	46,571	90,624		90,624	90,624	0	0	0	162,060		PD (Duration)
Interest Rate Swap - 129339CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2019	02/16/2022	0	9,000,000	1.9041 / 1.53	0	0	20,265	31,458		31,458	31,458	0	0	0	65,619		PD (Duration)
Interest Rate Swap - 129448PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2019	05/02/2021	0	6,100,000	1.9023 / 1.552	0	0	11,850	15,617		15,617	15,617	0	0	0	35,289		PD (Duration)
Interest Rate Swap - 129469CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2019	08/21/2024	0	1,500,000	1.7851 / 1.32	0	0	3,569	20,107		20,107	20,107	0	0	0	16,155		PD (Duration)
Interest Rate Swap - 129493CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/20/2019	08/22/2020	0	45,000,000	1.8988 / 1.7665	0	0	57,282	16,809		16,809	16,809	0	0	0	180,347		PD (Duration)
Interest Rate Swap - 129494CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/20/2019	08/22/2022	0	21,000,000	1.8988 / 1.43	0	0	52,053	138,294		138,294	138,294	0	0	0	170,685		PD (Duration)
Interest Rate Swap - 129525CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2019	08/28/2024	0	250,000,000	1.9138 / 1.85	0	0	243,271	(1,396,624)		(1,396,624)	(1,396,624)	0	0	0	2,697,974		LD (Liability Cashflow)
Interest Rate Swap - 129526CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2019	08/28/2024	0	150,000,000	1.9138 / 1.8	0	0	171,588	(501,502)		(501,502)	(501,502)	0	0	0	1,618,785		PD (Duration)
Interest Rate Swap - 129657CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2019	09/09/2022	0	23,000,000	1.885 / 1.438	0	0	47,018	148,698		148,698	148,698	0	0	0	188,644		PD (Duration)
Interest Rate Swap - 129665CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2019	09/09/2027	0	130,000,000	1.3966 / 1.885	0	0	(282,496)	(4,079,414)		(4,079,414)	(4,079,414)	0	0	0	1,802,606		LD (Liability Cashflow)
Interest Rate Swap - 129670CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2019	09/08/2052	0	95,000,000	1.678 / 1.885	0	0	0	(5,543,469)		(5,543,469)	(5,543,469)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swap - 129712CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2019	09/12/2034	0	160,000,000	1.5147 / 1.8873	0	0	0	(2,759,097)		(2,759,097)	(2,759,097)	0	0	0	0		LD (Liability Cashflow)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 129737CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2019	03/16/2052	0	115,000,000	1.595 / 1.8936	0	0	0	(3,582,824)		(3,582,824)	(3,582,824)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swap - 129749CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2019	09/17/2024	0	170,000,000	1.8996 / 1.742	0	0	198,381	(113,777)		(113,777)	(113,777)	0	0	0	1,845,179		PD (Duration)
Interest Rate Swap - 129867CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2019	09/20/2022	0	12,100,000	1.908 / 1.616	0	0	18,777	22,083		22,083	22,083	0	0	0	99,787		PD (Duration)
Interest Rate Swap - 129889CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2019	09/24/2023	0	300,000,000	1.568 / 1.9348	0	0	(480,278)	(1,464,221)		(1,464,221)	(1,464,221)	0	0	0	2,897,440		LD (Liability Cashflow)
Interest Rate Swap - 129898CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2019	09/25/2021	0	5,500,000	1.9466 / 1.67	0	0	6,920	4,319		4,319	4,319	0	0	0	36,211		PD (Duration)
Interest Rate Swap - 129905CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2019	09/26/2021	0	42,000,000	1.9466 / 1.6715	0	0	52,893	31,853		31,853	31,853	0	0	0	276,735		PD (Duration)
Interest Rate Swap - 129908CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2019	03/26/2021	0	15,000,000	1.9466 / 1.6875	0	0	18,257	12,142		12,142	12,142	0	0	0	83,401		PD (Duration)
Interest Rate Swap - 129958CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2019	09/30/2029	0	1,900,000	1.8048 / 1.4525	0	0	2,066	59,567		59,567	59,567	0	0	0	29,664		PD (Duration)
Interest Rate Swap - 129966CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2019	12/30/2021	0	40,200,000	1.9605 / 1.6155	0	0	54,057	68,151		68,151	68,151	0	0	0	284,066		PD (Duration)
Interest Rate Swap - 130068CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2019	10/02/2024	0	125,000,000	2.0851 / 1.7	0	0	133,496	159,889		159,889	159,889	0	0	0	1,362,927		PD (Duration)
Interest Rate Swap - 130079CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	10/03/2022	0	13,000,000	2.0886 / 1.502	0	0	20,150	63,559		63,559	63,559	0	0	0	107,948		PD (Duration)
Interest Rate Swap - 130162CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	10/11/2020	0	28,000,000	1.9843 / 1.6625	0	0	23,107	30,882		30,882	30,882	0	0	0	123,611		PD (Duration)
Interest Rate Swap - 130172CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/10/2019	04/15/2021	0	53,000,000	2.0009 / 1.5855	0	0	52,368	110,396		110,396	110,396	0	0	0	301,020		PD (Duration)
Interest Rate Swap - 130396CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2019	10/21/2020	0	28,000,000	1.9659 / 1.762	0	0	14,158	9,781		9,781	9,781	0	0	0	125,724		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 130437CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2019	10/24/2046	0	50,000,000	1.897 / 1.936	0	0	(9,007)	(2,282,727)		(2,282,727)	(2,282,727)	0	0	0	1,294,568		PD (Duration)
Interest Rate Swap - 130438CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2019	10/24/2046	0	50,000,000	1.936 / 1.899	0	0	8,821	2,261,582		2,261,582	2,261,582	0	0	0	1,294,568		LD (Liability Cashflow)
Interest Rate Swap - 130439CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2019	10/24/2029	0	50,000,000	1.708 / 1.936	0	0	(26,594)	(884,428)		(884,428)	(884,428)	0	0	0	783,203		PD (Duration)
Interest Rate Swap - 130440CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2019	10/24/2029	0	50,000,000	1.936 / 1.71	0	0	26,408	875,377		875,377	875,377	0	0	0	783,203		LD (Liability Cashflow)
Interest Rate Swap - 130458CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2019	10/25/2021	0	19,300,000	1.9396 / 1.601	0	0	14,062	37,765		37,765	37,765	0	0	0	130,086		PD (Duration)
Interest Rate Swap - 130534CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2019	10/30/2029	0	50,000,000	1.9355 / 1.776	0	0	18,890	578,813		578,813	578,813	0	0	0	783,846		LD (Liability Cashflow)
Interest Rate Swap - 130535CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2019	10/30/2046	0	50,000,000	1.9355 / 1.966	0	0	2,792	1,546,888		1,546,888	1,546,888	0	0	0	1,294,958		LD (Liability Cashflow)
Interest Rate Swap - 130536CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2019	10/30/2046	0	50,000,000	1.964 / 1.9355	0	0	(2,962)	(1,568,053)		(1,568,053)	(1,568,053)	0	0	0	1,294,958		PD (Duration)
Interest Rate Swap - 130537CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2019	10/30/2029	0	50,000,000	1.774 / 1.9355	0	0	(19,059)	(587,881)		(587,881)	(587,881)	0	0	0	783,846		PD (Duration)
Interest Rate Swap - 130615CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2019	11/01/2049	0	25,000,000	1.9091 / 1.904	0	0	1,540	1,190,266		1,190,266	1,190,266	0	0	0	682,779		SD (Asset Cashflow)
Interest Rate Swap - 130616LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2019	11/01/2049	0	25,000,000	1.9 / 1.9091	0	0	(1,706)	(1,213,163)		(1,213,163)	(1,213,163)	0	0	0	682,779		SD (Asset Cashflow)
Interest Rate Swap - 130630CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2019	11/04/2026	0	350,000,000	1.516 / 1.9023	0	0	(232,541)	(6,511,078)		(6,511,078)	(6,511,078)	0	0	0	4,578,211		SD (Asset Cashflow)
Interest Rate Swap - 130651PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2019	11/05/2021	0	3,300,000	1.8905 / 1.595	0	0	1,690	6,885		6,885	6,885	0	0	0	22,423		PD (Duration)
Interest Rate Swap - 130652PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2019	11/05/2022	0	2,800,000	1.8905 / 1.545	0	0	1,652	11,181		11,181	11,181	0	0	0	23,621		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 130768PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Equity Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2019	11/18/2049	0	107,000,000	1.9041 / 1.9188	0	0	3,785	4,127,859		4,127,859	4,127,859	0	0	0	2,924,533		PD (Duration)
Interest Rate Swap - 130769CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2019	11/18/2049	0	107,000,000	1.9172 / 1.9041	0	0	(3,989)	(4,166,045)		(4,166,045)	(4,166,045)	0	0	0	2,924,533		LD (Liability Cashflow)
Interest Rate Swap - 130897CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2019	11/20/2021	0	10,000,000	1.8985 / 1.608	0	0	3,836	18,102		18,102	18,102	0	0	0	68,686		PD (Duration)
Interest Rate Swap - 130942CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2019	02/24/2025	0	150,000,000	1.9095 / 1.612	0	0	0	1,208,885		1,208,885	1,208,885	0	0	0	0		PD (Duration)
Interest Rate Swap - 130943CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2019	02/24/2025	0	150,000,000	1.412 / 1.9095	0	0	0	(82,851)		(82,851)	(82,851)	0	0	0	0		PD (Duration)
Interest Rate Swap - 131022CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2019	11/27/2024	0	250,000,000	1.9186 / 1.59	0	0	90,917	1,700,301		1,700,301	1,700,301	0	0	0	2,768,662		LD (Liability Cashflow)
Interest Rate Swap - 131069CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2019	12/03/2024	0	125,000,000	1.9055 / 1.75	0	0	21,734	(94,233)		(94,233)	(94,233)	0	0	0	1,386,983		PD (Duration)
Interest Rate Swap - 131272CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	12/16/2022	0	280,000,000	1.8936 / 1.686	0	0	38,952	(6,618)		(6,618)	(6,618)	0	0	0	2,408,520		PD (Duration)
Interest Rate Swap - 131273CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	12/16/2022	0	280,000,000	1.6855 / 1.8936	0	0	(39,010)	2,580		2,580	2,580	0	0	0	2,408,520		PD (Duration)
Interest Rate Swap - 131274CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	12/16/2034	0	40,000,000	1.8936 / 1.9585	0	0	1,023	342,849		342,849	342,849	0	0	0	773,555		PD (Duration)
Interest Rate Swap - 131275CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	12/16/2034	0	40,000,000	1.956 / 1.8936	0	0	(1,065)	(356,018)		(356,018)	(356,018)	0	0	0	773,555		PD (Duration)
Interest Rate Swap - 131521CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2019	12/20/2029	0	200,000,000	2.29 / 1.908	0	0	12,744	7,020,972		7,020,972	7,020,972	0	0	0	3,157,599		LD (Liability Cashflow)
Interest Rate Swap - 131551PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2019	12/23/2022	0	25,330,000	1.9278 / 1.68	0	0	2,751	5,329		5,329	5,329	0	0	0	218,577		PD (Duration)
Interest Rate Swap - 131612CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/26/2019	12/30/2029	0	1,900,000	1.882 / 1.9605	0	0	(108)	(4,850)		(4,850)	(4,850)	0	0	0	30,038		PD (Duration)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 65734CM - Receive: Floating 3 Month Libor +53.5 BPS Pay: Fixed	039483AT9 - ARCHER DANIELS MIDLAND C DEBENTURES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/26/2004	10/01/2031	0	7,500,000	2.6336 / 5.935	0	0	(218,278)	(2,720,982)		(2,720,982)	(613,790)	0	0	0	128,558		SD (Asset Cashflow)
Interest Rate Swap - 67161CM - Receive: Floating 3 Month Libor +194.8 BPS Pay: Fixed	81211KAK6 - SEALED AIR CORP NEW BONDS 144A	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/04/2005	07/15/2033	0	6,600,000	3.9484 / 6.875	0	0	(160,401)	(2,287,875)		(2,287,875)	(637,250)	0	0	0	121,431		SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/12/2005	06/30/2025	0	6,827,543	3.6776 / 6.45	0	0	(150,731)	(591,977)		(591,977)	(110,415)	0	0	0	80,060		SD (Asset Cashflow)
Interest Rate Swap - 68655CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/29/2005	08/02/2035	0	114,000,000	4.9575 / 1.9023	0	0	2,847,754	45,022,069		45,022,069	12,727,910	0	0	0	2,250,505		PD (Duration)
Interest Rate Swap - 69273PR - Receive: Floating 3 Month Libor +156 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/06/2005	10/01/2020	0	2,543,144	3.6586 / 6.535	0	0	(62,845)	(59,225)		(59,225)	10,887	0	0	0	11,032		SD (Asset Cashflow)
Interest Rate Swap - 69480CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/28/2005	11/01/2035	0	80,000,000	5.282 / 1.9091	0	0	2,262,689	35,508,313		35,508,313	9,121,338	0	0	0	1,591,780		PD (Duration)
Interest Rate Swap - 69874CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/21/2005	11/23/2035	0	32,000,000	5.178 / 1.9095	0	0	872,463	13,793,691		13,793,691	3,655,932	0	0	0	637,900		PD (Duration)
Interest Rate Swap - 70140CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/09/2005	12/13/2035	0	20,000,000	5.264 / 1.8874	0	0	557,210	8,881,592		8,881,592	2,299,549	0	0	0	399,395		PD (Duration)
Interest Rate Swap - 70339CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/27/2005	12/29/2035	0	16,000,000	5.076 / 1.9605	0	0	414,391	6,709,571		6,709,571	1,836,569	0	0	0	319,946		PD (Duration)
Interest Rate Swap - 70700CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/27/2006	01/31/2036	0	20,000,000	5.139 / 1.9271	0	0	536,328	8,593,442		8,593,442	2,310,475	0	0	0	401,040		PD (Duration)
Interest Rate Swap - 70910CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/23/2006	02/27/2036	0	40,000,000	5.079 / 1.9186	0	0	1,049,855	16,908,259		16,908,259	4,636,563	0	0	0	803,888		PD (Duration)
Interest Rate Swap - 71173CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/23/2006	03/27/2036	0	65,000,000	5.311 / 1.9466	0	0	1,833,968	29,685,130		29,685,130	7,612,762	0	0	0	1,309,683		PD (Duration)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/19/2006	08/05/2026	0	15,214,890	2.2211 / 6.19	0	0	(513,734)	(3,384,463)		(3,384,463)	(465,294)	0	0	0	195,391		SD (Asset Cashflow)

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Interest Rate Swap - 71539CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2006	04/26/2036	0	65,000,000	5.607 / 1.9356	0	0	2,046,175	32,490,245		32,490,245	7,695,460	0	0	0	1,312,931		PD (Duration)
Interest Rate Swap - 71847CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2006	06/05/2026	0	35,000,000	5.794 / 1.8915	0	0	1,167,477	8,516,634		8,516,634	1,093,034	0	0	0	443,759		LD (Liability Cashflow)
Interest Rate Swap - 71848CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2006	06/05/2026	0	10,000,000	5.794 / 1.8915	0	0	333,565	2,433,324		2,433,324	312,295	0	0	0	126,788		LD (Liability Cashflow)
Interest Rate Swap - 71859CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2006	06/05/2036	0	20,000,000	5.795 / 1.8915	0	0	667,330	10,574,537		10,574,537	2,395,845	0	0	0	405,341		PD (Duration)
Interest Rate Swap - 72071CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2006	06/22/2036	0	25,000,000	5.791 / 1.9278	0	0	824,145	13,235,194		13,235,194	3,004,465	0	0	0	507,380		PD (Duration)
Interest Rate Swap - 72102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2006	06/26/2036	0	28,000,000	5.838 / 1.9466	0	0	935,640	15,013,590		15,013,590	3,368,565	0	0	0	568,451		PD (Duration)
Interest Rate Swap - 72106CM - Receive: Floating 3 Month Libor +80.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2006	06/15/2036	0	5,000,000	2.7011 / 6.724	0	0	(171,462)	(2,722,600)		(2,722,600)	(602,213)	0	0	0	101,418		SD (Asset Cashflow)
Interest Rate Swap - 72444CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2006	08/01/2036	0	40,000,000	5.6595 / 1.9091	0	0	1,282,344	20,532,020		20,532,020	4,820,635	0	0	0	814,519		PD (Duration)
Interest Rate Swap - 72572CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2006	08/18/2036	0	35,000,000	5.53 / 1.9041	0	0	1,082,717	17,364,115		17,364,115	4,217,542	0	0	0	713,685		PD (Duration)
Interest Rate Swap - 72674CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2006	08/29/2036	0	28,000,000	5.4655 / 1.9138	0	0	842,949	13,665,915		13,665,915	3,376,988	0	0	0	571,455		PD (Duration)
Interest Rate Swap - 72744CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2006	09/05/2036	0	20,000,000	5.4215 / 1.8915	0	0	592,630	9,636,470		9,636,470	2,413,209	0	0	0	408,413		PD (Duration)
Interest Rate Swap - 72802CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2006	09/11/2036	0	30,000,000	5.435 / 1.8884	0	0	888,694	14,524,206		14,524,206	3,625,272	0	0	0	612,915		PD (Duration)
Interest Rate Swap - 73097CM - Receive: Floating 3 Month Libor +138.3 BPS Pay: Fixed	79286OAK4 - TRAVELERS COS INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2006	06/20/2036	0	5,000,000	3.2905 / 6.75	0	0	(142,605)	(2,331,640)		(2,331,640)	(595,534)	0	0	0	101,459		SD (Asset Cashflow)
Interest Rate Swap - 73157CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2006	09/29/2036	0	35,000,000	5.25 / 1.9605	0	0	967,380	16,060,200		16,060,200	4,218,650	0	0	0	716,103		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 73322CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2006	10/18/2036	0	18,000,000	5.461 / 2.0033	0	0	537,842	8,823,124		8,823,124	2,187,232	0	0	0	368,873		PD (Duration)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	0	1,351,938	2.0136 / 5.53	0	0	(39,570)	(55,883)		(55,883)	4,252	0	0	0	10,170		SD (Asset Cashflow)
Interest Rate Swap - 73603CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2006	11/14/2036	0	42,000,000	5.2405 / 1.9093	0	0	1,175,487	19,320,919		19,320,919	5,097,838	0	0	0	862,560		PD (Duration)
Interest Rate Swap - 73872CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2006	12/05/2036	0	12,000,000	5.082 / 1.8915	0	0	314,838	5,262,142		5,262,142	1,456,975	0	0	0	246,877		PD (Duration)
Interest Rate Swap - 74025CM - Receive: Floating 3 Month Libor +338.5 BPS Pay: Fixed	054536AA5 - AXA SA NT SUB NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2006	12/15/2030	0	5,000,000	5.2786 / 8.6	0	0	(134,597)	(1,599,959)		(1,599,959)	(382,719)	0	0	0	82,753		SD (Asset Cashflow)
Interest Rate Swap - 74220CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2006	12/29/2036	0	20,000,000	5.2725 / 1.9605	0	0	557,289	9,349,654		9,349,654	2,447,377	0	0	0	412,245		PD (Duration)
Interest Rate Swap - 74371CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2007	01/16/2037	0	18,000,000	5.3725 / 2.0009	0	0	521,522	8,688,796		8,688,796	2,213,871	0	0	0	371,549		PD (Duration)
Interest Rate Swap - 74573CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2007	01/29/2037	0	35,000,000	5.4825 / 1.9281	0	0	1,059,594	17,493,227		17,493,227	4,327,553	0	0	0	723,196		PD (Duration)
Interest Rate Swap - 74647CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/30/2007	02/01/2037	0	20,000,000	5.5345 / 1.9091	0	0	616,172	10,141,048		10,141,048	2,477,652	0	0	0	413,352		PD (Duration)
Interest Rate Swap - 74810CM - Receive: Floating 3 Month Libor +79.8 BPS Pay: Fixed	92857WAQ3 - VODAFONE GROUP PLC CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2007	02/27/2037	0	10,000,000	2.7161 / 6.15	0	0	(288,706)	(4,801,775)		(4,801,775)	(1,238,384)	0	0	0	207,098		SD (Asset Cashflow)
Interest Rate Swap - 74831CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2007	02/23/2037	0	15,000,000	5.3395 / 1.9095	0	0	433,192	7,201,252		7,201,252	1,854,792	0	0	0	310,550		PD (Duration)
Interest Rate Swap - 74856CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2007	02/27/2037	0	5,100,000	5.32 / 1.9186	0	0	146,147	2,435,145		2,435,145	630,683	0	0	0	105,620		PD (Duration)
Interest Rate Swap - 74931CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2007	03/02/2037	0	20,000,000	5.2395 / 1.9069	0	0	553,902	9,323,823		9,323,823	2,470,869	0	0	0	414,392		PD (Duration)
Interest Rate Swap - 75129CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2007	03/22/2037	0	30,000,000	5.245 / 1.9278	0	0	825,174	14,046,396		14,046,396	3,721,124	0	0	0	622,560		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 75255CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2007	03/29/2037	0	40,000,000	5.3515 / 1.9605	0	0	1,146,177	19,368,720		19,368,720	4,976,457	0	0	0	830,533		PD (Duration)
Interest Rate Swap - 75278CM - Receive: Floating 3 Month Libor +312.3 BPS Pay: Fixed	054536AA5 - AXA SA NT SUB NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2007	12/15/2030	0	5,000,000	5.0166 / 8.6	0	0	(147,879)	(1,731,761)		(1,731,761)	(378,818)	0	0	0	82,753		SD (Asset Cashflow)
Interest Rate Swap - 75451CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2007	04/13/2037	0	50,000,000	5.4475 / 2.0009	0	0	1,486,976	24,947,949		24,947,949	6,250,101	0	0	0	1,039,379		PD (Duration)
Interest Rate Swap - 75475CM - Receive: Floating 3 Month Libor +73.3 BPS Pay: Fixed	92343VAF1 - Verizon Communications CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2007	04/01/2037	0	5,000,000	2.8311 / 6.25	0	0	(151,257)	(2,533,202)		(2,533,202)	(625,734)	0	0	0	103,841		SD (Asset Cashflow)
Interest Rate Swap - 75895CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2007	05/11/2037	0	15,000,000	5.3825 / 1.9006	0	0	441,058	7,366,687		7,366,687	1,880,309	0	0	0	312,516		PD (Duration)
Interest Rate Swap - 75999CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2007	05/21/2037	0	60,000,000	5.4875 / 1.8946	0	0	1,829,769	30,432,261		30,432,261	7,553,900	0	0	0	1,251,032		PD (Duration)
Interest Rate Swap - 76625CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2007	06/01/2037	0	25,000,000	5.595 / 1.9069	0	0	780,790	13,090,327		13,090,327	3,164,419	0	0	0	521,706		PD (Duration)
Interest Rate Swap - 76699CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	06/11/2037	0	20,000,000	5.8585 / 1.8884	0	0	677,162	11,263,812		11,263,812	2,555,900	0	0	0	417,687		PD (Duration)
Interest Rate Swap - 77202CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2007	07/10/2037	0	25,000,000	5.9615 / 2.0095	0	0	872,904	14,510,351		14,510,351	3,216,748	0	0	0	523,314		PD (Duration)
Interest Rate Swap - 78185CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/14/2007	09/18/2037	0	50,000,000	5.36 / 1.8985	0	0	1,435,322	24,767,529		24,767,529	6,394,286	0	0	0	1,052,231		PD (Duration)
Interest Rate Swap - 78344CM - Receive: Floating 3 Month Libor +134.5 BPS Pay: Fixed	29268BAC5 - ENEL FINANCE INTERNATIONAL SA CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2007	09/15/2037	0	10,000,000	3.2386 / 6.8	0	0	(296,028)	(5,058,885)		(5,058,885)	(1,282,984)	0	0	0	210,398		SD (Asset Cashflow)
Interest Rate Swap - 78436CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2007	10/15/2037	0	25,000,000	5.46 / 2.0009	0	0	747,465	12,796,684		12,796,684	3,216,041	0	0	0	527,232		PD (Duration)
Interest Rate Swap - 78764CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2007	11/08/2037	0	15,000,000	5.3025 / 1.9043	0	0	428,017	7,343,874		7,343,874	1,927,673	0	0	0	316,912		PD (Duration)
Interest Rate Swap - 80513CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2008	02/12/2038	0	15,000,000	4.93 / 1.9006	0	0	373,187	6,573,387		6,573,387	1,929,975	0	0	0	319,218		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 80615CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2008	02/15/2038	0	18,000,000	4.9785 / 1.9099	0	0	457,856	8,024,609		8,024,609	2,320,555	0	0	0	383,147		PD (Duration)
Interest Rate Swap - 80653CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2008	02/19/2038	0	20,000,000	5.105 / 1.9026	0	0	533,609	9,304,796		9,304,796	2,590,702	0	0	0	425,845		PD (Duration)
Interest Rate Swap - 80826CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2008	02/27/2038	0	30,000,000	5.121 / 1.9186	0	0	799,991	14,041,555		14,041,555	3,892,027	0	0	0	639,146		PD (Duration)
Interest Rate Swap - 81058CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2008	03/07/2038	0	13,500,000	5.1175 / 1.885	0	0	358,400	6,322,847		6,322,847	1,756,125	0	0	0	287,850		PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	0	19,159,246	4.8506 / 7.89	0	0	(422,359)	(3,034,283)		(3,034,283)	(645,409)	0	0	0	244,486		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2019	07/05/2026	0	4,886	4.8506 / 7.89	0	0	(108)	0		0	0	0	0	0	62		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2019	07/05/2026	0	4,934	4.8506 / 7.89	0	0	(99)	0		0	0	0	0	0	63		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2019	07/05/2026	0	5,032	4.8506 / 7.89	0	0	(81)	0		0	0	0	0	0	64		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2019	07/05/2026	0	5,082	4.8506 / 7.89	0	0	(73)	0		0	0	0	0	0	65		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2019	07/05/2026	0	5,185	4.8506 / 7.89	0	0	(55)	0		0	0	0	0	0	66		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2019	07/05/2026	0	5,237	4.8506 / 7.89	0	0	(46)	0		0	0	0	0	0	67		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2019	07/05/2026	0	5,289	4.8506 / 7.89	0	0	(36)	0		0	0	0	0	0	68		SD (Asset Cashflow)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2019	07/05/2026	0	5,343	4.8506 / 7.89	0	0	(26)	0		0	0	0	0	0	68		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2019	07/05/2026	0	5,397	4.8506 / 7.89	0	0	(13)	0		0	0	0	0	0	69		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2019	07/05/2026	0	5,452	4.8506 / 7.89	0	0	(39,582)	0		0	0	0	0	0	70		SD (Asset Cashflow)
Interest Rate Swap - 82354CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2008	06/02/2038	0	30,000,000	5.1665 / 1.9069	0	0	808,952	14,409,594		14,409,594	3,953,481	0	0	0	643,814		PD (Duration)
Interest Rate Swap - 82458CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/05/2008	06/09/2038	0	22,000,000	5.14 / 1.885	0	0	589,685	10,486,913		10,486,913	2,900,704	0	0	0	472,371		PD (Duration)
Interest Rate Swap - 82511CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2008	06/12/2038	0	30,000,000	5.175 / 1.8873	0	0	811,652	14,470,827		14,470,827	3,963,735	0	0	0	644,283		PD (Duration)
Interest Rate Swap - 82698CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2008	06/26/2038	0	24,000,000	5.1275 / 1.9466	0	0	633,347	11,416,756		11,416,756	3,169,897	0	0	0	515,952		PD (Duration)
Interest Rate Swap - 82838CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/03/2008	07/07/2038	0	25,000,000	5.0295 / 2.0431	0	0	639,592	11,526,515		11,526,515	3,293,615	0	0	0	537,919		PD (Duration)
Interest Rate Swap - 83044PR - Receive: Floating 3 Month Libor +181.8 BPS Pay: Fixed	247156AA2 - Deloitte LLP Guaranteed Series A Senior NT	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2008	08/20/2023	0	12,981,818	3.716 / 6.73	0	0	(318,725)	(855,977)		(855,977)	(116,517)	0	0	0	123,789		SD (Asset Cashflow)
Interest Rate Swap - 83058CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2008	07/23/2038	0	30,000,000	5.1463 / 1.934	0	0	807,973	14,398,767		14,398,767	3,976,223	0	0	0	646,252		PD (Duration)
Interest Rate Swap - 83185PR - Receive: Floating 3 Month Libor +154.9 BPS Pay: Fixed	04070*AQ0 - Arizona Water Company GEN MTG SER M	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2008	09/26/2038	0	35,000,000	3.4956 / 6.67	0	0	(913,390)	(16,627,854)		(16,627,854)	(4,682,566)	0	0	0	757,501		SD (Asset Cashflow)
Interest Rate Swap - 83356CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2008	08/08/2038	0	10,000,000	5.1365 / 1.9043	0	0	268,745	4,792,191		4,792,191	1,328,501	0	0	0	215,667		PD (Duration)
Interest Rate Swap - 84356CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2008	10/14/2038	0	25,000,000	2.0009 / 4.2175	0	0	(435,988)	(8,468,651)		(8,468,651)	(3,232,937)	0	0	0	541,809		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 84468CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2008	10/16/2038	0	20,000,000	2.0009 / 4.3675	0	0	(378,468)	(7,247,885)		(7,247,885)	(2,602,615)	0	0	0	433,509		PD (Duration)
Interest Rate Swap - 84576CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2008	10/21/2038	0	25,000,000	4.615 / 1.9659	0	0	539,068	10,032,928		10,032,928	3,285,979	0	0	0	542,080		PD (Duration)
Interest Rate Swap - 84666CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2008	10/27/2038	0	25,000,000	1.9356 / 3.93	0	0	(367,620)	(7,351,922)		(7,351,922)	(3,200,627)	0	0	0	542,312		PD (Duration)
Interest Rate Swap - 85107CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2008	11/17/2038	0	15,000,000	1.9041 / 4.1375	0	0	(255,135)	(4,909,925)		(4,909,925)	(1,941,241)	0	0	0	325,875		PD (Duration)
Interest Rate Swap - 85211CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2008	11/24/2038	0	35,000,000	1.9095 / 3.0475	0	0	(207,568)	(5,459,208)		(5,459,208)	(4,334,735)	0	0	0	760,754		PD (Duration)
Interest Rate Swap - 85899CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2009	01/13/2039	0	13,600,000	2.0009 / 2.88	0	0	(55,277)	(1,769,988)		(1,769,988)	(1,679,954)	0	0	0	296,678		PD (Duration)
Interest Rate Swap - 86136CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2009	01/28/2029	0	630,000,000	1.9356 / 3.2125	0	0	(4,743,764)	(70,792,458)		(70,792,458)	(43,156,359)	0	0	0	9,489,434		PD (Duration)
Interest Rate Swap - 86138CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2009	01/28/2039	0	1,230,000,000	1.9356 / 3.2125	0	0	(9,261,634)	(225,114,986)		(225,114,986)	(154,336,909)	0	0	0	26,860,275		PD (Duration)
Interest Rate Swap - 87297CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2009	04/20/2024	0	26,000,000	3.245 / 1.9659	0	0	204,430	1,647,910		1,647,910	793,731	0	0	0	269,692		PD (Duration)
Interest Rate Swap - 87799CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2009	06/04/2039	0	9,000,000	4.3038 / 1.9001	0	0	165,401	3,249,120		3,249,120	1,201,755	0	0	0	198,344		PD (Duration)
Interest Rate Swap - 88356CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2008	10/24/2028	0	22,500,000	4.155 / 1.936	0	0	381,236	4,200,279		4,200,279	1,396,611	0	0	0	334,004		LD (Liability Cashflow)
Interest Rate Swap - 88585PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2029	0	5,000,000	4.1313 / 1.9023	0	0	83,103	987,216		987,216	343,889	0	0	0	77,436		LD (Liability Cashflow)
Interest Rate Swap - 88586PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2029	0	72,000,000	1.9023 / 4.1313	0	0	(1,196,685)	(14,215,914)		(14,215,914)	(4,952,001)	0	0	0	1,115,076		PD (Duration)
Interest Rate Swap - 88587PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2039	0	4,000,000	4.1913 / 1.9023	0	0	68,883	1,379,377		1,379,377	535,006	0	0	0	88,530		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Interest Rate Swap - 88588PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2039	0	24,000,000	1.9023 / 4.1913	0	0	(413,295)	(8,276,261)		(8,276,261)	(3,210,033)	0	0	0	531,182		PD (Duration)
Interest Rate Swap - 88598PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2024	0	130,000,000	1.9023 / 4.0963	0	0	(2,115,181)	(13,592,291)		(13,592,291)	(3,435,008)	0	0	0	1,393,198		PD (Duration)
Interest Rate Swap - 88600PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2024	0	14,000,000	4.0963 / 1.9023	0	0	227,789	1,463,785		1,463,785	369,924	0	0	0	150,037		LD (Liability Cashflow)
Interest Rate Swap - 89820CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2009	11/05/2029	0	47,000,000	4.1413 / 1.8905	0	0	787,024	9,504,776		9,504,776	3,325,744	0	0	0	737,420		PD (Duration)
Interest Rate Swap - 89974CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2009	12/03/2024	0	78,000,000	3.8238 / 1.9055	0	0	1,055,518	7,686,387		7,686,387	2,451,157	0	0	0	865,478		PD (Duration)
Interest Rate Swap - 90761CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	72,880,000	4.4321 / 1.9001	0	0	1,432,922	28,589,733		28,589,733	10,104,210	0	0	0	1,636,859		PD (Duration)
Interest Rate Swap - 91583CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2010	05/26/2040	0	15,500,000	1.9173 / 3.9238	0	0	(227,639)	(4,811,748)		(4,811,748)	(2,114,640)	0	0	0	350,067		PD (Duration)
Interest Rate Swap - 91771CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2010	06/15/2040	0	17,000,000	4.0113 / 1.8936	0	0	260,985	5,535,929		5,535,929	2,336,150	0	0	0	384,450		PD (Duration)
Interest Rate Swap - 92096CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2010	06/28/2040	0	23,000,000	3.845 / 1.9605	0	0	312,325	6,854,402		6,854,402	3,135,341	0	0	0	520,582		PD (Duration)
Interest Rate Swap - 92565CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2010	08/03/2020	0	20,000,000	2.8888 / 1.9023	0	0	83,754	121,232		121,232	63,983	0	0	0	76,902		PD (Duration)
Interest Rate Swap - 93157PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2030	0	1,000,000	3.3263 / 1.8996	0	0	8,408	136,823		136,823	79,824	0	0	0	16,365		LD (Liability Cashflow)
Interest Rate Swap - 93158PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2020	0	127,000,000	1.8996 / 2.6853	0	0	(253,771)	(779,978)		(779,978)	(793,085)	0	0	0	535,951		LD (Liability Cashflow)
Interest Rate Swap - 93160PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2020	0	20,000,000	2.6853 / 1.8996	0	0	39,964	122,831		122,831	124,895	0	0	0	84,402		PD (Duration)
Interest Rate Swap - 93164PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2025	0	11,000,000	1.8996 / 3.1288	0	0	(70,765)	(820,201)		(820,201)	(473,715)	0	0	0	131,453		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 93165PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2040	0	3,000,000	3.4738 / 1.8996	0	0	29,650	712,337		712,337	404,706	0	0	0	68,266		PD (Duration)
Interest Rate Swap - 93166PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2040	0	1,000,000	1.8996 / 3.4738	0	0	(9,883)	(237,446)		(237,446)	(134,902)	0	0	0	22,755		LD (Liability Cashflow)
Interest Rate Swap - 93296LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2010	10/07/2040	0	7,000,000	3.3525 / 2.0431	0	0	61,132	1,521,239		1,521,239	939,590	0	0	0	159,505		PD (Duration)
Interest Rate Swap - 93570CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2010	11/22/2040	0	42,000,000	1.8988 / 3.9813	0	0	(643,012)	(13,666,784)		(13,666,784)	(5,856,933)	0	0	0	959,874		PD (Duration)
Interest Rate Swap - 93571LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2010	11/22/2040	0	8,000,000	3.9962 / 1.8988	0	0	123,039	2,623,666		2,623,666	1,116,495	0	0	0	182,833		PD (Duration)
Interest Rate Swap - 93640CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2010	12/02/2040	0	30,000,000	1.9069 / 3.8238	0	0	(406,128)	(8,964,384)		(8,964,384)	(4,153,653)	0	0	0	686,109		PD (Duration)
Interest Rate Swap - 93675CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2010	12/08/2020	0	61,000,000	3.105 / 1.885	0	0	395,508	746,028		746,028	246,575	0	0	0	295,421		PD (Duration)
Interest Rate Swap - 93712CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2010	12/14/2040	0	11,000,000	1.8936 / 4.1163	0	0	(180,885)	(3,841,171)		(3,841,171)	(1,549,558)	0	0	0	251,767		PD (Duration)
Interest Rate Swap - 94004CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2011	01/24/2041	0	18,000,000	1.936 / 4.3363	0	0	(337,614)	(6,987,207)		(6,987,207)	(2,573,872)	0	0	0	413,065		PD (Duration)
Interest Rate Swap - 94221CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2011	02/04/2041	0	11,300,000	1.9023 / 4.415	0	0	(219,877)	(4,542,516)		(4,542,516)	(1,625,331)	0	0	0	259,495		PD (Duration)
Interest Rate Swap - 94284CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2011	02/08/2041	0	12,000,000	1.9043 / 4.4575	0	0	(241,014)	(4,913,595)		(4,913,595)	(1,730,426)	0	0	0	275,640		PD (Duration)
Interest Rate Swap - 94372CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/16/2011	02/18/2041	0	11,000,000	1.9041 / 4.4413	0	0	(220,520)	(4,478,401)		(4,478,401)	(1,586,454)	0	0	0	252,831		PD (Duration)
Interest Rate Swap - 94739LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2011	04/12/2041	0	7,000,000	4.4063 / 1.9861	0	0	135,042	2,822,445		2,822,445	1,013,419	0	0	0	161,464		PD (Duration)
Interest Rate Swap - 94892CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2011	05/04/2021	0	73,000,000	3.3618 / 1.9023	0	0	651,571	1,557,525		1,557,525	355,142	0	0	0	423,162		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 95101CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2011	05/24/2031	0	23,800,000	3.9113 / 1.9095	0	0	346,718	4,823,615		4,823,615	1,964,673	0	0	0	401,752		PD (Duration)
Interest Rate Swap - 95134CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2011	05/27/2025	0	7,150,000	3.6338 / 1.9186	0	0	84,326	695,507		695,507	263,381	0	0	0	83,121		PD (Duration)
Interest Rate Swap - 95288CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2011	06/17/2029	0	5,750,000	3.7313 / 1.8996	0	0	71,635	924,445		924,445	399,083	0	0	0	88,438		PD (Duration)
Interest Rate Swap - 95364PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2021	0	16,000,000	3.0925 / 1.9348	0	0	96,398	317,066		317,066	137,811	0	0	0	97,363		LD (Liability Cashflow)
Interest Rate Swap - 95365PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2021	0	29,000,000	1.9348 / 3.0925	0	0	(174,721)	(574,682)		(574,682)	(249,783)	0	0	0	176,471		PD (Duration)
Interest Rate Swap - 96667CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	336,400,000	2.923 / 1.9023	0	0	1,559,315	50,092,522		50,092,522	45,600,732	0	0	0	7,860,306		PD (Duration)
Interest Rate Swap - 97463CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	0	50,000,000	1.8813 / 1.6971	0	0	(207,618)	308,107		308,107	1,181,301	0	0	0	361,542		PD (Duration)
Interest Rate Swap - 97464CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	0	25,000,000	1.91 / 1.9023	0	0	(139,995)	107,304		107,304	612,304	0	0	0	180,771		PD (Duration)
Interest Rate Swap - 99094CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2012	07/27/2042	0	400,000,000	2.2575 / 1.9356	0	0	(808,086)	12,643,105		12,643,105	52,953,991	0	0	0	9,502,122		PD (Duration)
Interest Rate Swap - 99571CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2012	09/13/2042	0	25,000,000	2.6338 / 1.8874	0	0	38,950	2,504,145		2,504,145	3,413,801	0	0	0	595,578		PD (Duration)
Interest Rate Swap - 99876CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2012	10/02/2042	0	25,000,000	2.6063 / 2.0851	0	0	30,812	2,381,689		2,381,689	3,409,890	0	0	0	596,282		PD (Duration)
Interest Rate Swap - 99948CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2012	10/09/2042	0	20,000,000	2.744 / 2.012	0	0	55,180	2,408,162		2,408,162	2,754,668	0	0	0	477,223		PD (Duration)
Prudential Global Funding Non-Performance Risk Valuation Adjustment	NPR	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2019	12/31/2019	0	0		0	0	0	(1,041)		(1,041)	12,429	0	0	0	0		CR (Credit Risk)
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										709,474,833	(4,752,949)	96,844,567	1,465,403,478	XXX	1,465,403,478	415,689,048	0	(19,580,933)	0	629,210,522	XXX	XXX
Currency Swap - 100803CM - Receive: Fixed USD Pay: Fixed EUR	W9801LCS7 - VATTENFALL TREASURY GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/02/2013	04/29/2024	0	11,211,500	6.46 / 5.375	0	0	200,107	1,468,437		1,468,437	434,738	175,525	0	0	116,621		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 101090PR - Receive: Fixed USD Pay: Fixed GBP	G9105#AB0 - Trustees of Fund 20 - Viscount Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/07/2033	0	1,910,000	4.73 / 4.61	0	0	18,132	201,794		201,794	57,330	(62,446)	0	0	34,678		FX (Foreign Exchange)
Currency Swap - 105152PR - Receive: Fixed USD Pay: Fixed AUD	Q7794#AF0 - QPH Finance Co. Pty. Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2014	08/14/2029	0	16,457,900	4.5325 / 6.28	0	0	(23,168)	2,969,848		2,969,848	(1,163,475)	4,133,323	0	0	255,243		FX (Foreign Exchange)
Currency Swap - 105381PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AV0 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/16/2014	09/18/2034	0	21,425,000	4.0888 / 3.87	0	0	247,886	4,311,957		4,311,957	827,765	(639,375)	0	0	410,934		FX (Foreign Exchange)
Currency Swap - 106567PR - Receive: Fixed USD Pay: Fixed GBP	493859C@9 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2014	11/20/2024	0	6,280,000	4.77 / 4.43	0	0	75,795	1,050,276		1,050,276	113,461	(202,014)	0	0	69,415		FX (Foreign Exchange)
Currency Swap - 106694PR - Receive: Fixed USD Pay: Fixed GBP	493859B#8 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2014	11/22/2021	0	7,589,000	4.36 / 4.14	0	0	78,180	1,243,001		1,243,001	104,633	(244,121)	0	0	52,200		FX (Foreign Exchange)
Currency Swap - 106695PR - Receive: Fixed USD Pay: Fixed GBP	493859B#8 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2014	11/22/2021	0	11,700,000	4.36 / 4.14	0	0	120,531	1,916,342		1,916,342	161,313	(376,363)	0	0	80,477		FX (Foreign Exchange)
Currency Swap - 106899PR - Receive: Fixed USD Pay: Floating BPL3M +182 BPS GBP	G6970*AF3 - Peel Ports PP Finance Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2014	10/01/2029	0	7,500,000	4.8863 / 2.5796	0	0	218,721	2,711,810		2,711,810	444,420	(225,994)	0	0	117,110		FX (Foreign Exchange)
Currency Swap - 106910PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/07/2024	0	2,344,000	5.5575 / 5.26	0	0	33,659	451,689		451,689	38,376	(73,782)	0	0	25,594		FX (Foreign Exchange)
Currency Swap - 106911PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/07/2024	0	4,457,000	5.5575 / 5.26	0	0	64,000	858,864		858,864	72,970	(140,293)	0	0	48,665		FX (Foreign Exchange)
Currency Swap - 106912PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/07/2024	0	6,400,000	5.5575 / 5.26	0	0	91,901	1,233,280		1,233,280	104,781	(201,452)	0	0	69,880		FX (Foreign Exchange)
Currency Swap - 107179PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	0	12,446,591	5.755 / 6.6	0	0	(118,658)	(928,529)		(928,529)	287,774	(658,977)	0	0	115,755		FX (Foreign Exchange)
Currency Swap - 107180PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	0	1,843,939	5.755 / 6.6	0	0	(17,579)	(137,560)		(137,560)	42,633	(97,626)	0	0	17,149		FX (Foreign Exchange)
Currency Swap - 107193PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	0	20,314,747	6.3435 / 5.44	0	0	373,501	3,539,391		3,539,391	411,159	306,652	0	0	163,172		FX (Foreign Exchange)
Currency Swap - 107194PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	0	2,956,798	6.3435 / 5.44	0	0	54,363	515,156		515,156	59,844	44,633	0	0	23,750		FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107195PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	0	1,058,499	6.3435 / 5.44	0	0	19,461	184,420		184,420	21,423	15,978	0	0	8,502		FX (Foreign Exchange)
Currency Swap - 107196PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	0	5,773,628	6.3435 / 5.44	0	0	106,152	1,005,926		1,005,926	116,855	87,153	0	0	46,375		FX (Foreign Exchange)
Currency Swap - 107297PR - Receive: Fixed USD Pay: Fixed GBP	G9105@AC0 - Trustees of Fund 22- Vicountcy Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/05/2038	0	3,000,000	5.07 / 5.01	0	0	28,838	199,974		199,974	84,227	(98,082)	0	0	63,957		FX (Foreign Exchange)
Currency Swap - 107298PR - Receive: Fixed USD Pay: Fixed GBP	G9105#AC8 - Trustees of Fund 20 - Viscount Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/05/2038	0	4,150,000	5.07 / 5.01	0	0	39,892	276,630		276,630	116,514	(135,681)	0	0	88,474		FX (Foreign Exchange)
Currency Swap - 107299PR - Receive: Fixed USD Pay: Fixed GBP	G9105*AC2 - Trustees of Fd 26- Primary Set Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/05/2038	0	3,000,000	5.07 / 5.01	0	0	28,838	199,974		199,974	84,227	(98,082)	0	0	63,957		FX (Foreign Exchange)
Currency Swap - 107300PR - Receive: Fixed USD Pay: Fixed GBP	G9105@AC0 - Trustees of Fund 22- Vicountcy Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/05/2038	0	3,000,000	5.07 / 5.01	0	0	28,838	199,974		199,974	84,227	(98,082)	0	0	63,957		FX (Foreign Exchange)
Currency Swap - 107307PR - Receive: Fixed USD Pay: Fixed GBP	G9105*AA6 - Trustees of Fd 26- Primary Set Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/06/2028	0	3,000,000	4.29 / 4.13	0	0	27,088	387,717		387,717	76,500	(98,082)	0	0	42,908		FX (Foreign Exchange)
Currency Swap - 107308PR - Receive: Fixed USD Pay: Fixed GBP	G9105*AA6 - Trustees of Fd 26- Primary Set Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/06/2028	0	3,000,000	4.29 / 4.13	0	0	27,088	387,717		387,717	76,500	(98,082)	0	0	42,908		FX (Foreign Exchange)
Currency Swap - 107386PR - Receive: Fixed USD Pay: Fixed EUR	N53750AA7 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2011	06/14/2021	0	7,133,426	4.52 / 4.55	0	0	69,655	1,471,573		1,471,573	235,538	101,941	0	0	43,013		FX (Foreign Exchange)
Currency Swap - 107387PR - Receive: Fixed USD Pay: Fixed EUR	N53750AA7 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2011	06/14/2021	0	11,757,633	4.52 / 4.55	0	0	114,809	2,425,512		2,425,512	388,224	168,024	0	0	70,895		FX (Foreign Exchange)
Currency Swap - 107388PR - Receive: Fixed USD Pay: Fixed EUR	N53750AA7 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2011	06/14/2021	0	7,068,238	4.52 / 4.55	0	0	69,019	1,458,125		1,458,125	233,385	101,010	0	0	42,620		FX (Foreign Exchange)
Currency Swap - 108563PR - Receive: Fixed USD Pay: Fixed EUR	G4691#AD7 - IMI Group Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2015	04/13/2025	0	8,871,621	3.34 / 1.39	0	0	173,702	42,005		42,005	212,514	160,856	0	0	101,975		FX (Foreign Exchange)
Currency Swap - 108564PR - Receive: Fixed USD Pay: Fixed EUR	G4691#AD7 - IMI Group Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2015	04/13/2025	0	8,311,385	3.34 / 1.39	0	0	162,732	39,352		39,352	199,094	150,698	0	0	95,535		FX (Foreign Exchange)
Currency Swap - 109599PR - Receive: Fixed USD Pay: Fixed CAD	C3298*AA0 - Ag Growth Intl Inc - Hansen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2015	05/22/2025	0	5,424,837	4.44 / 4.44	0	0	18,943	410,901		410,901	151,173	(258,874)	0	0	62,987		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 109635PR - Receive: Fixed USD Pay: Fixed EUR	N7334#AN3 - Wereldhave NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2015	07/17/2023	0	28,700,000	3.96 / 2.1	0	0	280,419	(695,377)		(695,377)	(372,178)	(323,198)	0	0	270,211		FX (Foreign Exchange)
Currency Swap - 109636PR - Receive: Fixed USD Pay: Fixed EUR	N7334#AN3 - Wereldhave NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2015	07/17/2023	0	19,800,000	3.96 / 2.1	0	0	359,933	(479,737)		(479,737)	572,668	368,351	0	0	186,417		FX (Foreign Exchange)
Currency Swap - 110291PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	182,047	5.728 / 6.3	0	0	1,950	55,754		55,754	9,038	(6,991)	0	0	3,344		FX (Foreign Exchange)
Currency Swap - 110292PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	1,147	32,796		32,796	5,316	(4,112)	0	0	1,967		FX (Foreign Exchange)
Currency Swap - 110293PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	1,147	32,796		32,796	5,316	(4,112)	0	0	1,967		FX (Foreign Exchange)
Currency Swap - 110294PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	1,147	32,796		32,796	5,316	(4,112)	0	0	1,967		FX (Foreign Exchange)
Currency Swap - 110327PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	796,973	5.725 / 6.3	0	0	8,514	243,852		243,852	39,573	(30,606)	0	0	14,641		FX (Foreign Exchange)
Currency Swap - 110328PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	5,008	143,443		143,443	23,278	(18,003)	0	0	8,613		FX (Foreign Exchange)
Currency Swap - 110329PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	5,008	143,443		143,443	23,278	(18,003)	0	0	8,613		FX (Foreign Exchange)
Currency Swap - 110330PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	5,008	143,443		143,443	23,278	(18,003)	0	0	8,613		FX (Foreign Exchange)
Currency Swap - 110445PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	0	4,056,667	5.755 / 6.6	(1,783)	0	(38,674)	(302,632)		(302,632)	93,793	(214,778)	0	0	37,727		FX (Foreign Exchange)
Currency Swap - 110446PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	0	27,382,500	5.755 / 6.6	(12,034)	0	(261,047)	(2,042,765)		(2,042,765)	633,103	(1,449,750)	0	0	254,660		FX (Foreign Exchange)
Currency Swap - 110545PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BJ4 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2015	03/22/2023	0	64,410,000	3.785 / 1.92	0	0	1,199,520	(218,054)		(218,054)	1,814,424	1,177,050	0	0	578,419		FX (Foreign Exchange)
Currency Swap - 110629PR - Receive: Fixed USD Pay: Fixed GBP	G1696#BK1 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2015	03/24/2025	0	3,000,000	4.03 / 3.56	0	0	31,473	432,331		432,331	58,039	(98,872)	0	0	34,308		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 110630PR - Receive: Fixed USD Pay: Fixed GBP	G1696#BK1 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2015	03/24/2025	0	3,210,000	4.03 / 3.56	0	0	33,676	462,595		462,595	62,102	(105,793)	0	0	36,709		FX (Foreign Exchange)
Currency Swap - 110631PR - Receive: Fixed USD Pay: Fixed GBP	G1696#BK1 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2015	03/24/2025	0	3,280,000	4.03 / 3.56	0	0	34,411	472,682		472,682	63,456	(108,101)	0	0	37,510		FX (Foreign Exchange)
Currency Swap - 111015PR - Receive: Fixed USD Pay: Fixed GBP	G6853@AD8 - Oxford Brookes University Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2015	12/02/2045	0	7,650,000	4.6 / 3.94	0	0	101,817	608,981		608,981	173,315	(255,750)	0	0	194,745		FX (Foreign Exchange)
Currency Swap - 111016PR - Receive: Fixed USD Pay: Fixed GBP	G6853@AD8 - Oxford Brookes University Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2015	12/02/2045	0	7,650,000	4.6 / 3.94	0	0	101,817	608,981		608,981	173,315	(255,750)	0	0	194,745		FX (Foreign Exchange)
Currency Swap - 112363CM - Receive: Fixed USD Pay: Fixed CLP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2016	03/07/2026	0	224,046,326	3.9882 / 6.2486	0	0	(4,615,086)	1,577,087		1,577,087	2,904,494	16,959,076	0	0	2,786,087		FX (Foreign Exchange)
Currency Swap - 112808PR - Receive: Fixed USD Pay: Fixed GBP	G4488*AA4 - Orbit Treasury Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/27/2028	0	1,581,611	4.392 / 3.96	90,409	0	15,860	180,875		180,875	43,884	(53,378)	(6,750)	0	22,699		FX (Foreign Exchange)
Currency Swap - 112810PR - Receive: Fixed USD Pay: Fixed GBP	G18468AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/30/2020	0	889,334	3.93 / 3.73	95,251	0	8,227	152,334		152,334	32,305	(28,385)	(21,487)	0	3,851		FX (Foreign Exchange)
Currency Swap - 112811PR - Receive: Fixed USD Pay: Fixed EUR	N7334#AL7 - Wereldhave NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/25/2022	0	1,277,059	3.98 / 2.55	213,123	0	23,927	221,050		221,050	69,715	19,280	(33,773)	0	10,231		FX (Foreign Exchange)
Currency Swap - 112812PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/07/2024	0	2,554,118	5.5575 / 5.26	354,315	0	36,676	492,179		492,179	81,775	(80,396)	(39,959)	0	27,888		FX (Foreign Exchange)
Currency Swap - 112814PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AH5 - Mirvac Group Finance Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/18/2022	0	1,171,282	4.705 / 6.94	140,029	0	(8,611)	197,422		197,422	36,366	1,376	(20,775)	0	10,084		FX (Foreign Exchange)
Currency Swap - 112817PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AT5 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/12/2030	0	766,235	4.49 / 4.07	53,529	0	8,408	96,765		96,765	24,236	(25,425)	(3,145)	0	12,531		FX (Foreign Exchange)
Currency Swap - 112820PR - Receive: Fixed USD Pay: Fixed EUR	T4968@AC3 - Sol SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/12/2027	0	1,240,734	3.52 / 1.96	(32,302)	0	19,506	(14,534)		(14,534)	23,984	22,594	2,182	0	16,645		FX (Foreign Exchange)
Currency Swap - 112825PR - Receive: Fixed USD Pay: Fixed AUD	Q7450@AH3 - Perth Airport Pty Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/09/2030	0	1,223,803	3.83 / 5.14	24,772	0	(8,685)	23,964		23,964	(12,448)	1,608	(1,495)	0	19,851		FX (Foreign Exchange)
Currency Swap - 113437PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AJ5 - Peel Ports PP Finance Limited Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2016	02/01/2027	0	5,000,000	3.836 / 3.45	0	0	40,903	358,383		358,383	110,103	(175,195)	0	0	66,549		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 113438PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AJ5 - Peel Ports PP Finance Limited Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/24/2016	02/01/2027	0	15,119,000	3.836 / 3.45	0	0	123,682	1,083,677		1,083,677	332,928	(529,755)	0	0	201,231		FX (Foreign Exchange)
Currency Swap - 113543PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/03/2016	06/28/2023	0	10,857,280	3.93 / 2.02	0	0	205,396	(22,906)		(22,906)	305,376	198,287	0	0	101,443		FX (Foreign Exchange)
Currency Swap - 113544PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/03/2016	06/28/2023	0	5,000,000	3.93 / 2.02	0	0	94,589	(10,549)		(10,549)	140,632	91,315	0	0	46,717		FX (Foreign Exchange)
Currency Swap - 113545PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/03/2016	06/28/2023	0	3,952,650	3.93 / 2.02	0	0	74,775	(8,339)		(8,339)	111,174	72,187	0	0	36,931		FX (Foreign Exchange)
Currency Swap - 113546PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/03/2016	06/28/2023	0	7,238,190	3.93 / 2.02	0	0	136,931	(15,271)		(15,271)	203,584	132,191	0	0	67,629		FX (Foreign Exchange)
Currency Swap - 114472PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AB8 - LondonMetric Property Plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/11/2016	09/23/2024	0	23,838,557	3.809 / 2.72	0	0	262,215	(341,100)		(341,100)	298,273	(939,980)	0	0	259,186		FX (Foreign Exchange)
Currency Swap - 114473PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AB8 - LondonMetric Property Plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/11/2016	09/23/2024	0	2,105,443	3.809 / 2.72	0	0	23,159	(30,126)		(30,126)	26,344	(83,020)	0	0	22,892		FX (Foreign Exchange)
Currency Swap - 114476PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AA0 - LondonMetric Property Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/11/2016	09/21/2023	0	28,006,000	3.69 / 2.62	0	0	302,621	(455,818)		(455,818)	328,061	(1,104,307)	0	0	270,193		FX (Foreign Exchange)
Currency Swap - 114477PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AA0 - LondonMetric Property Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/11/2016	09/21/2023	0	2,473,000	3.69 / 2.62	0	0	26,722	(40,250)		(40,250)	28,969	(97,513)	0	0	23,859		FX (Foreign Exchange)
Currency Swap - 114665PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AB6 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/08/2016	10/26/2028	0	15,000,000	3.41 / 2.78	1	0	136,660	859,750		859,750	635,996	756,282	0	0	222,737		FX (Foreign Exchange)
Currency Swap - 114838PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AC4 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/08/2016	10/27/2031	0	42,570,000	3.61 / 3.19	0	0	316,091	1,262,648		1,262,648	1,778,460	2,146,328	0	0	731,863		FX (Foreign Exchange)
Currency Swap - 114839PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AC4 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/08/2016	10/27/2031	0	2,150,000	3.61 / 3.19	0	0	15,964	63,770		63,770	89,821	108,400	0	0	36,963		FX (Foreign Exchange)
Currency Swap - 114840PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AC4 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/08/2016	10/27/2031	0	7,900,000	3.61 / 3.19	0	0	58,659	234,318		234,318	330,041	398,308	0	0	135,817		FX (Foreign Exchange)
Currency Swap - 115085PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AL9 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2016	01/12/2026	0	2,112,600	3.54 / 1.61	0	0	39,683	(72,379)		(72,379)	46,705	39,569	0	0	25,943		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 115086PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AL9 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	01/12/2026	0	10,062,400	3.54 / 1.61	0	0	189,014	(344,743)		(344,743)	222,456	188,470	0	0	123,570		FX (Foreign Exchange)
Currency Swap - 115125PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AK1 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	01/11/2024	0	11,992,000	3.3 / 1.32	0	0	232,370	(323,243)		(323,243)	305,253	224,612	0	0	120,362		FX (Foreign Exchange)
Currency Swap - 115126PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AK1 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	01/11/2024	0	7,058,000	3.3 / 1.32	0	0	136,763	(190,248)		(190,248)	179,660	132,197	0	0	70,840		FX (Foreign Exchange)
Currency Swap - 115127PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AK1 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	01/11/2024	0	3,000,000	3.3 / 1.32	0	0	58,131	(80,865)		(80,865)	76,364	56,190	0	0	30,111		FX (Foreign Exchange)
Currency Swap - 115470PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +131 BPS EUR	L0175#AD4 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2016	12/31/2028	0	1,785,040	4.3 / .985	0	0	27,998	16,056		16,056	160,901	34,771	0	0	26,776		FX (Foreign Exchange)
Currency Swap - 115642PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +142 BPS EUR	L0175#AC6 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2016	06/30/2036	0	10,376,380	4.37 / 1.095	0	0	323,850	(196,770)		(196,770)	677,060	202,125	0	0	210,745		FX (Foreign Exchange)
Currency Swap - 115643PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +142 BPS EUR	L0175#AC6 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2016	06/30/2036	0	3,903,720	4.37 / 1.095	0	0	60,271	(12,462)		(12,462)	316,283	76,042	0	0	79,285		FX (Foreign Exchange)
Currency Swap - 115644PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +142 BPS EUR	L0175#AC6 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2016	06/30/2036	0	20,563,010	4.37 / 1.095	0	0	641,777	(389,942)		(389,942)	1,341,740	400,553	0	0	417,637		FX (Foreign Exchange)
Currency Swap - 117907PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	07/06/2027	0	29,364,173	3.8 / 1.76	0	0	591,722	(323,513)		(323,513)	662,802	541,886	0	0	402,518		FX (Foreign Exchange)
Currency Swap - 117908PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	07/06/2027	0	15,262,757	3.8 / 1.76	0	0	307,562	(168,154)		(168,154)	344,508	281,659	0	0	209,219		FX (Foreign Exchange)
Currency Swap - 117909PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	07/06/2027	0	25,105,924	3.8 / 1.76	0	0	505,913	(276,599)		(276,599)	566,686	463,304	0	0	344,146		FX (Foreign Exchange)
Currency Swap - 117932PR - Receive: Fixed USD Pay: Fixed GBP	G0827#BK5 - Barratt Developments plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2017	08/23/2027	0	14,141,029	4.01 / 2.77	0	0	182,304	(12,416)		(12,416)	212,055	(557,338)	0	0	195,499		FX (Foreign Exchange)
Currency Swap - 117933PR - Receive: Fixed USD Pay: Fixed GBP	G0827#BK5 - Barratt Developments plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2017	08/23/2027	0	15,114,379	4.01 / 2.77	0	0	194,852	(13,270)		(13,270)	226,651	(595,701)	0	0	208,955		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 117934PR - Receive: Fixed USD Pay: Fixed GBP	G0827#BK5 - Barratt Developments plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2017	08/23/2027	0	16,287,390	4.01 / 2.77	0	0	209,974	(14,300)		(14,300)	244,241	(641,933)	0	0	225,172		FX (Foreign Exchange)
Currency Swap - 117961PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AA8 - SEGRO plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2017	08/17/2027	0	23,352,668	3.69 / 1.77	0	0	447,267	(493,788)		(493,788)	390,439	430,834	0	0	322,509		FX (Foreign Exchange)
Currency Swap - 117962PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AA8 - SEGRO plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2017	08/17/2027	0	28,058,816	3.69 / 1.77	0	0	537,402	(593,299)		(593,299)	469,122	517,658	0	0	387,502		FX (Foreign Exchange)
Currency Swap - 118129PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +119 BPS EUR	G2616#AP6 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2017	09/13/2029	0	9,667,300	4.09 / .782	0	0	306,589	523,895		523,895	752,310	177,923	0	0	150,556		FX (Foreign Exchange)
Currency Swap - 118151PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +121 BPS EUR	G2616#AL5 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2017	09/13/2027	0	33,667,001	4.03 / .802	0	0	1,040,633	1,512,374		1,512,374	2,195,424	619,629	0	0	467,160		FX (Foreign Exchange)
Currency Swap - 118152PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +121 BPS EUR	G2616#AL5 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2017	09/13/2027	0	12,083,996	4.03 / .802	0	0	373,511	542,832		542,832	787,997	222,402	0	0	167,676		FX (Foreign Exchange)
Currency Swap - 118647PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AA0 - Scandlines ApS Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2017	09/30/2028	0	49,172,491	4.63 / 2.55	0	0	1,019,182	19,198		19,198	1,134,060	897,007	0	0	727,271		FX (Foreign Exchange)
Currency Swap - 118648PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AA0 - Scandlines ApS Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2017	09/30/2028	0	29,928,492	4.63 / 2.55	0	0	620,318	11,685		11,685	690,238	545,957	0	0	442,648		FX (Foreign Exchange)
Currency Swap - 118678PR - Receive: Fixed USD Pay: Floating BPL3M +175 BPS GBP	G8407#AB7 - St. James's Place Partnership Senior Unsecured Term Loan	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2017	07/21/2027	0	64,660,000	4.08 / 2.5454	0	0	972,099	(71,777)		(71,777)	2,414,760	(2,571,819)	0	0	888,719		FX (Foreign Exchange)
Currency Swap - 118679PR - Receive: Fixed USD Pay: Floating BPL3M +175 BPS GBP	G8407#AB7 - St. James's Place Partnership Senior Unsecured Term Loan	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2017	07/21/2027	0	14,781,000	4.08 / 2.5454	0	0	222,218	(16,408)		(16,408)	552,004	(587,907)	0	0	203,157		FX (Foreign Exchange)
Currency Swap - 118726PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AE4 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/13/2017	08/16/2027	0	4,077,888	4.34 / 3.19	0	0	50,489	(56,552)		(56,552)	60,239	(161,380)	0	0	56,307		FX (Foreign Exchange)
Currency Swap - 118727PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AE4 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/13/2017	08/16/2027	0	1,001,938	4.34 / 3.19	0	0	12,405	(13,895)		(13,895)	14,801	(39,651)	0	0	13,835		FX (Foreign Exchange)
Currency Swap - 118870PR - Receive: Fixed USD Pay: Fixed GBP	G1944#AC0 - Castle Bidco plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/20/2017	08/16/2027	0	7,500,000	4.79 / 3.62	0	0	96,469	(64,812)		(64,812)	106,862	(295,437)	0	0	103,559		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 119229PR - Receive: Fixed USD Pay: Fixed CAD	C6574#AD8 - North West Company, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2017	09/26/2029	0	10,176,460	3.62 / 3.74	0	0	3,585	345,300		345,300	463,722	(504,071)	0	0	158,770		FX (Foreign Exchange)
Currency Swap - 119230PR - Receive: Fixed USD Pay: Fixed CAD	C6574#AD8 - North West Company, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2017	09/26/2029	0	21,063,728	3.62 / 3.74	0	0	7,420	714,718		714,718	959,833	(1,043,351)	0	0	328,631		FX (Foreign Exchange)
Currency Swap - 119750PR - Receive: Fixed USD Pay: Fixed GBP	G3122@AA6 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2017	10/06/2027	0	12,050,100	3.65 / 2.69	0	0	128,630	178,406		178,406	216,979	(460,350)	0	0	167,905		FX (Foreign Exchange)
Currency Swap - 119751PR - Receive: Fixed USD Pay: Fixed GBP	G3122@AC2 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2017	10/06/2037	0	10,711,200	4.47 / 3.35	0	0	134,300	139,263		139,263	218,862	(409,200)	0	0	225,738		FX (Foreign Exchange)
Currency Swap - 119760PR - Receive: Fixed USD Pay: Fixed GBP	G3122@AB4 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2017	10/06/2032	0	7,843,556	4.0675 / 3.05	0	0	89,365	116,966		116,966	168,291	(299,647)	0	0	140,124		FX (Foreign Exchange)
Currency Swap - 119761PR - Receive: Fixed USD Pay: Fixed GBP	G3122@AB4 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2017	10/06/2032	0	10,691,217	4.0675 / 3.05	0	0	121,810	159,431		159,431	229,391	(408,437)	0	0	190,997		FX (Foreign Exchange)
Currency Swap - 122502PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AE6 - Compagnie des Levures Lesaffre Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/16/2018	09/27/2033	0	49,120,000	4.06 / 1.96	0	0	1,099,095	4,998,197		4,998,197	461,666	826,000	0	0	910,353		FX (Foreign Exchange)
Currency Swap - 123808PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AD2 - SEGRO plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2018	10/12/2028	0	3,609,500	4.24 / 1.82	0	0	89,193	243,686		243,686	41,749	63,788	0	0	53,484		FX (Foreign Exchange)
Currency Swap - 124179PR - Receive: Fixed USD Pay: Fixed EUR	19770#AB0 - Columbia Holdings Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2018	08/28/2020	0	10,380,523	7.79 / 4.5	0	0	357,103	402,456		402,456	51,036	184,951	0	0	42,121		FX (Foreign Exchange)
Currency Swap - 124384PR - Receive: Fixed USD Pay: Fixed GBP	81725TH*4 - Sensient Tech Corp. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2018	11/01/2023	0	7,491,985	4.07 / 2.53	0	0	114,517	3,355		3,355	60,124	(295,668)	0	0	73,368		FX (Foreign Exchange)
Currency Swap - 124646PR - Receive: Fixed USD Pay: Fixed GBP	G9851#AB6 - Yorkshire Water Services Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2018	09/28/2038	0	17,834,941	4.6875 / 3.17	0	0	279,380	767,788		767,788	343,315	(696,965)	0	0	386,055		FX (Foreign Exchange)
Currency Swap - 124668PR - Receive: Fixed USD Pay: Fixed GBP	G9851#AA8 - Yorkshire Water Services Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2018	09/28/2034	0	24,279,964	4.5475 / 3.08	0	0	367,862	953,078		953,078	509,733	(948,827)	0	0	466,117		FX (Foreign Exchange)
Currency Swap - 124669PR - Receive: Fixed USD Pay: Fixed GBP	G9851#AA8 - Yorkshire Water Services Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2018	09/28/2034	0	29,575,512	4.5475 / 3.08	0	0	448,094	1,160,949		1,160,949	620,908	(1,155,770)	0	0	567,779		FX (Foreign Exchange)
Currency Swap - 124939PR - Receive: Fixed USD Pay: Fixed GBP	G0369@BD7 - Anglian Water Services Fin Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2018	04/16/2029	0	8,242,417	4.31 / 2.87	0	0	84,391	268,561		268,561	378,125	(320,925)	0	0	125,633		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 125115PR - Receive: Fixed USD Pay: Fixed GBP	G1128*AD0 - Birmingham Airport Finance PLC Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2018	01/25/2049	0	17,225,018	4.898 / 3.21	0	0	280,120	789,103		789,103	388,400	(681,671)	0	0	464,335		FX (Foreign Exchange)
Currency Swap - 125190PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	0	1,733,333	7.84 / 13.65	0	0	(103,148)	(80,393)		(80,393)	(48,657)	(73,708)	0	0	14,801		FX (Foreign Exchange)
Currency Swap - 125191PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	0	66,667	7.84 / 13.65	0	0	(3,967)	(3,092)		(3,092)	(1,871)	(2,835)	0	0	569		FX (Foreign Exchange)
Currency Swap - 125192PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	0	266,667	7.84 / 13.65	0	0	(15,869)	(12,368)		(12,368)	(7,486)	(11,340)	0	0	2,277		FX (Foreign Exchange)
Currency Swap - 125193PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	0	866,667	7.84 / 13.65	0	0	(51,574)	(40,197)		(40,197)	(24,329)	(36,854)	0	0	7,401		FX (Foreign Exchange)
Currency Swap - 125194PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	0	400,000	7.84 / 13.65	0	0	(23,803)	(18,552)		(18,552)	(11,229)	(17,009)	0	0	3,416		FX (Foreign Exchange)
Currency Swap - 125195PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	0	133,333	7.84 / 13.65	0	0	(7,934)	(6,184)		(6,184)	(3,743)	(5,670)	0	0	1,139		FX (Foreign Exchange)
Currency Swap - 125196PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	0	1,466,667	7.84 / 13.65	0	0	(87,279)	(68,025)		(68,025)	(41,172)	(62,368)	0	0	12,524		FX (Foreign Exchange)
Currency Swap - 125197PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	0	1,666,667	7.84 / 13.65	0	0	(99,181)	(77,301)		(77,301)	(46,786)	(70,873)	0	0	14,232		FX (Foreign Exchange)
Currency Swap - 125198PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	0	66,667	7.84 / 13.65	0	0	(3,967)	(3,092)		(3,092)	(1,871)	(2,835)	0	0	569		FX (Foreign Exchange)
Currency Swap - 125281PR - Receive: Fixed USD Pay: Fixed GBP	G4162#AC9 - Greensands FING PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	11/29/2030	0	7,499,974	5.73 / 4.03	0	0	128,750	136,848		136,848	103,197	(300,481)	0	0	123,870		FX (Foreign Exchange)
Currency Swap - 125294PR - Receive: Fixed USD Pay: Fixed GBP	G4162#AB1 - Greensands FING PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	11/29/2028	0	1,058,767	5.625 / 3.94	0	0	18,013	11,278		11,278	12,061	(42,419)	0	0	15,803		FX (Foreign Exchange)
Currency Swap - 125295PR - Receive: Fixed USD Pay: Fixed GBP	G4162#AB1 - Greensands FING PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	11/29/2028	0	1,058,767	5.625 / 3.94	0	0	18,013	11,278		11,278	12,061	(42,419)	0	0	15,803		FX (Foreign Exchange)
Currency Swap - 125310PR - Receive: Fixed USD Pay: Fixed GBP	G2730#AF9 - Derwent London plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	01/31/2029	0	3,030,982	4.415 / 2.87	0	0	44,648	30,775		30,775	57,659	(121,093)	0	0	45,675		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 125311PR - Receive: Fixed USD Pay: Fixed GBP	G2730#AF9 - Derwent London plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	01/31/2029	0	22,292,968	4.415 / 2.87	0	0	328,388	226,348		226,348	424,085	(890,639)	0	0	335,939		FX (Foreign Exchange)
Currency Swap - 125812PR - Receive: Fixed USD Pay: Fixed EUR	479142D87 - Johnson Matthey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2018	12/19/2025	0	34,026,948	3.97 / 1.4	0	0	878,742	1,360,868		1,360,868	607,778	616,365	0	0	415,622		FX (Foreign Exchange)
Currency Swap - 125847PR - Receive: Fixed USD Pay: Fixed EUR	479142E*8 - Johnson Matthey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2018	12/19/2028	0	14,075,010	4.15 / 1.81	0	0	331,628	472,538		472,538	139,046	254,955	0	0	210,746		FX (Foreign Exchange)
Currency Swap - 125848PR - Receive: Fixed USD Pay: Fixed EUR	479142E*8 - Johnson Matthey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2018	12/19/2028	0	17,434,932	4.15 / 1.81	0	0	410,793	585,341		585,341	172,238	315,817	0	0	261,055		FX (Foreign Exchange)
Currency Swap - 126333PR - Receive: Fixed USD Pay: Fixed GBP	G2730#AF9 - Derwent London plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	01/31/2029	0	7,608,055	4.415 / 2.87	0	177,773	112,071	77,247		77,247	177,331	(264,140)	(13,717)	0	114,648		FX (Foreign Exchange)
Currency Swap - 127303PR - Receive: Fixed USD Pay: Fixed EUR	B03968AD0 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	06/06/2029	0	34,050,000	4.98 / 2.468	0	0	626,541	1,346,405		1,346,405	971,405	375,000	0	0	522,886		FX (Foreign Exchange)
Currency Swap - 127324PR - Receive: Fixed USD Pay: Fixed EUR	B03968AE8 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	03/26/2028	0	6,565,736	5.36 / 2.75	0	0	126,431	269,392		269,392	197,082	72,310	0	0	94,216		FX (Foreign Exchange)
Currency Swap - 127325PR - Receive: Fixed USD Pay: Fixed EUR	B03968AE8 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	03/26/2028	0	6,616,080	5.36 / 2.75	0	0	127,400	271,457		271,457	198,593	72,864	0	0	94,939		FX (Foreign Exchange)
Currency Swap - 127326PR - Receive: Fixed USD Pay: Fixed EUR	B03968AE8 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	03/26/2028	0	1,070,506	5.36 / 2.75	0	0	20,614	43,923		43,923	32,133	11,790	0	0	15,361		FX (Foreign Exchange)
Currency Swap - 127327PR - Receive: Fixed USD Pay: Fixed EUR	B03968AF5 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	03/26/2027	0	13,111,619	5.68 / 2.985	0	0	260,883	546,936		546,936	402,535	144,401	0	0	176,357		FX (Foreign Exchange)
Currency Swap - 127328PR - Receive: Fixed USD Pay: Fixed EUR	B03968AF5 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	03/26/2027	0	6,931,968	5.68 / 2.985	0	0	137,926	289,159		289,159	212,816	76,343	0	0	93,238		FX (Foreign Exchange)
Currency Swap - 127329PR - Receive: Fixed USD Pay: Fixed EUR	B03968AF5 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	03/26/2027	0	1,228,450	5.68 / 2.985	0	0	24,443	51,243		51,243	37,714	13,529	0	0	16,523		FX (Foreign Exchange)
Currency Swap - 127511PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AH0 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2019	05/02/2029	0	42,220,031	4.33 / 1.86	0	0	693,096	853,575		853,575	853,575	0	0	0	645,107		FX (Foreign Exchange)
Currency Swap - 127904PR - Receive: Fixed USD Pay: Fixed GBP	756109A*5 - Realty Income Corporation Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2019	05/20/2034	0	1,382,668	3.89 / 2.73	0	0	9,874	(6,952)		(6,952)	19,914	(26,866)	0	0	26,223		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 127905PR - Receive: Fixed USD Pay: Fixed GBP	756109A*5 - Realty Income Corporation Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2019	05/20/2034	0	12,706,511	3.89 / 2.73	0	0	90,737	(63,883)		(63,883)	183,011	(246,895)	0	0	240,981		FX (Foreign Exchange)
Currency Swap - 127906PR - Receive: Fixed USD Pay: Fixed GBP	756109A*5 - Realty Income Corporation Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2019	05/20/2034	0	25,905,533	3.89 / 2.73	0	0	184,991	(130,242)		(130,242)	373,116	(503,359)	0	0	491,303		FX (Foreign Exchange)
Currency Swap - 127939PR - Receive: Fixed USD Pay: Fixed AUD	Q3973*AA7 - GPC Asia Pacific Hldgs Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2019	07/01/2024	0	1,620,035	3.493 / 3.1	0	0	3,323	(30,553)		(30,553)	(6,106)	(24,447)	0	0	17,188		FX (Foreign Exchange)
Currency Swap - 128094PR - Receive: Fixed USD Pay: Fixed AUD	Q3973*AB5 - GPC Asia Pacific Hldgs Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2019	06/30/2026	0	6,005,014	3.685 / 3.43	0	0	7,988	(133,482)		(133,482)	(42,865)	(90,617)	0	0	76,549		FX (Foreign Exchange)
Currency Swap - 128095PR - Receive: Fixed USD Pay: Fixed AUD	Q3973*AB5 - GPC Asia Pacific Hldgs Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2019	06/30/2026	0	18,275,006	3.685 / 3.43	0	0	24,310	(406,224)		(406,224)	(130,450)	(275,774)	0	0	232,962		FX (Foreign Exchange)
Currency Swap - 128115PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2019	02/22/2050	0	6,074,053	4.37 / 2.42	0	0	0	(81,142)		(81,142)	(45,764)	(35,378)	0	0	166,739		FX (Foreign Exchange)
Currency Swap - 128116PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2019	02/22/2050	0	2,168,053	4.37 / 2.42	0	0	0	(28,963)		(28,963)	(16,335)	(12,628)	0	0	59,515		FX (Foreign Exchange)
Currency Swap - 128117PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2019	02/22/2050	0	8,845,974	4.37 / 2.42	0	0	0	(118,172)		(118,172)	(66,649)	(51,522)	0	0	242,832		FX (Foreign Exchange)
Currency Swap - 128118PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2019	02/22/2050	0	21,191,947	4.37 / 2.42	0	0	0	(283,098)		(283,098)	(159,669)	(123,430)	0	0	581,742		FX (Foreign Exchange)
Currency Swap - 128558PR - Receive: Fixed USD Pay: Fixed GBP	G9434*AB6 - The Wardens and Governors Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2019	09/24/2049	0	1,147,250	4.12 / 2.94	0	0	3,648	(100,592)		(100,592)	(48,016)	(52,576)	0	0	31,278		FX (Foreign Exchange)
Currency Swap - 128559PR - Receive: Fixed USD Pay: Fixed GBP	G9434*AC4 - The Wardens and Governors Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2019	09/24/2054	0	9,440,335	4.21 / 3.01	0	0	49,404	(948,265)		(948,265)	(515,636)	(432,629)	0	0	278,174		FX (Foreign Exchange)
Currency Swap - 128880PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AC5 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	09/17/2029	0	1,243,400	4.045 / 2.97	0	0	3,861	(82,227)		(82,227)	(877)	(81,350)	0	0	19,375		FX (Foreign Exchange)
Currency Swap - 128884PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AE1 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	09/17/2031	0	2,486,800	4.1195 / 3.03	0	0	7,827	(169,431)		(169,431)	(6,731)	(162,700)	0	0	42,553		FX (Foreign Exchange)
Currency Swap - 128885PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AG6 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	09/17/2037	0	16,164,200	4.39 / 3.19	0	0	56,036	(1,210,156)		(1,210,156)	(152,606)	(1,057,550)	0	0	340,144		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 128886PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/17/2019	07/17/2030	0	1,398,576	4.13 / 3.07	0	0	0	(5,199)		(5,199)	86,304	(91,502)	0	0	22,709		FX (Foreign Exchange)
Currency Swap - 128924PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/17/2019	07/19/2032	0	1,165,563	4.22 / 3.13	0	0	0	(6,727)		(6,727)	69,530	(76,257)	0	0	20,646		FX (Foreign Exchange)
Currency Swap - 128925PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/17/2019	07/19/2032	0	9,934,766	4.22 / 3.13	0	0	0	(57,339)		(57,339)	592,647	(649,987)	0	0	175,982		FX (Foreign Exchange)
Currency Swap - 128937PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/17/2019	07/19/2038	0	1,011,009	4.51 / 3.29	0	0	0	(12,858)		(12,858)	53,288	(66,146)	0	0	21,773		FX (Foreign Exchange)
Currency Swap - 128938PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/17/2019	07/19/2038	0	5,612,956	4.51 / 3.29	0	0	0	(71,385)		(71,385)	295,845	(367,230)	0	0	120,878		FX (Foreign Exchange)
Currency Swap - 129185PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AB8 - Scandlines ApS Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/02/2019	01/02/2032	0	3,489,636	4.136 / 1.76	0	0	228	69,429		69,429	110,953	(41,525)	0	0	60,456		FX (Foreign Exchange)
Currency Swap - 129186PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AB8 - Scandlines ApS Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/02/2019	01/02/2032	0	15,661,319	4.136 / 1.76	0	0	140,381	172,236		172,236	358,596	(186,360)	0	0	271,323		FX (Foreign Exchange)
Currency Swap - 129952PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2019	01/24/2050	0	2,947,339	3.7325 / 2.44	0	0	0	(13,301)		(13,301)	197,564	(210,865)	0	0	80,803		FX (Foreign Exchange)
Currency Swap - 129953PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2019	01/24/2050	0	3,153,801	3.7325 / 2.44	0	0	0	(14,232)		(14,232)	211,404	(225,636)	0	0	86,463		FX (Foreign Exchange)
Currency Swap - 129954PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2019	01/24/2050	0	30,259,679	3.7325 / 2.44	0	0	0	(136,557)		(136,557)	2,028,346	(2,164,902)	0	0	829,586		FX (Foreign Exchange)
Currency Swap - 130121PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/02/2019	05/07/2030	0	5,247,169	3.385 / 1.33	0	0	0	(23,229)		(23,229)	111,990	(135,219)	0	0	84,413		FX (Foreign Exchange)
Currency Swap - 130122PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/02/2019	05/07/2030	0	7,578,028	3.385 / 1.33	0	0	0	(33,548)		(33,548)	161,737	(195,285)	0	0	121,911		FX (Foreign Exchange)
Currency Swap - 130123PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/02/2019	05/07/2030	0	46,286,701	3.385 / 1.33	0	0	0	(204,913)		(204,913)	987,891	(1,192,804)	0	0	744,632		FX (Foreign Exchange)
Currency Swap - 130653PR - Receive: Fixed USD Pay: Fixed GBP	G7334*AA3 - RPS Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/01/2019	09/30/2021	0	4,349,032	3.88 / 3.98	0	1,032,979	(4,569)	941,840		941,840	(804,713)	793,490	(79,916)	0	28,766		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 130654PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2019	01/10/2022	0	4,200,486	5.153 / 8.36	0	1,256,414	(58,034)	1,189,337		1,189,337	(1,029,715)	1,045,562	(82,924)	0	29,901		FX (Foreign Exchange)
Currency Swap - 130893PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2019	04/15/2032	0	4,011,950	3.67 / 1.65	0	0	0	(39,757)		(39,757)	28,581	(68,338)	0	0	70,325		FX (Foreign Exchange)
Currency Swap - 130894PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2019	04/15/2032	0	3,491,003	3.67 / 1.65	0	0	0	(34,595)		(34,595)	24,870	(59,464)	0	0	61,193		FX (Foreign Exchange)
Currency Swap - 130895PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2019	04/15/2032	0	32,314,129	3.67 / 1.65	0	0	0	(320,222)		(320,222)	230,204	(550,426)	0	0	566,427		FX (Foreign Exchange)
Currency Swap - 130909PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2019	01/22/2027	0	7,755,529	3.1988 / 1.19	0	0	0	(74,054)		(74,054)	32,407	(106,461)	0	0	103,028		FX (Foreign Exchange)
Currency Swap - 130994PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/23/2045	0	2,642,060	3.794 / 2.81	0	0	0	(150,438)		(150,438)	(66,163)	(84,275)	0	0	66,133		FX (Foreign Exchange)
Currency Swap - 130995PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/23/2045	0	26,039,315	3.794 / 2.81	0	0	0	(1,482,668)		(1,482,668)	(652,079)	(830,589)	0	0	651,787		FX (Foreign Exchange)
Currency Swap - 131004PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/22/2035	0	2,423,814	3.426 / 2.61	0	0	0	(79,181)		(79,181)	(1,868)	(77,314)	0	0	47,029		FX (Foreign Exchange)
Currency Swap - 131005PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/22/2035	0	2,009,147	3.426 / 2.61	0	0	0	(65,635)		(65,635)	(1,548)	(64,087)	0	0	38,984		FX (Foreign Exchange)
Currency Swap - 131006PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/22/2035	0	19,803,899	3.426 / 2.61	0	0	0	(646,955)		(646,955)	(15,261)	(631,695)	0	0	384,256		FX (Foreign Exchange)
Currency Swap - 131009PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/22/2030	0	1,476,370	3.218 / 2.48	0	0	0	(32,425)		(32,425)	14,667	(47,093)	0	0	23,412		FX (Foreign Exchange)
Currency Swap - 131010PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/22/2030	0	2,622,803	3.218 / 2.48	0	0	0	(57,604)		(57,604)	26,057	(83,661)	0	0	41,593		FX (Foreign Exchange)
Currency Swap - 131094PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G29568AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	0	27,400,000	5.4825 / 2.6324	0	0	485,679	10,570,049		10,570,049	5,316,572	5,253,478	0	0	454,155		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 131095PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G2956@AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	0	2,200,000	5.4825 / 2.6324	0	0	38,996	848,690		848,690	426,878	421,812	0	0	36,465		FX (Foreign Exchange)
Currency Swap - 131096PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G2956@AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	0	1,900,000	5.4825 / 2.6324	0	0	33,679	732,960		732,960	368,667	364,292	0	0	31,493		FX (Foreign Exchange)
Currency Swap - 131098PR - Receive: Fixed USD Pay: Fixed EUR	G7605#AA1 - Roadster Finance DAC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2017	10/18/2032	0	18,724,333	4.15 / 2.29	0	0	76,315	856,504		856,504	(235,225)	1,091,729	0	0	334,930		FX (Foreign Exchange)
Currency Swap - 131099PR - Receive: Fixed USD Pay: Fixed EUR	G7605#AA1 - Roadster Finance DAC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2017	10/18/2032	0	36,505,000	4.15 / 2.29	0	0	148,784	1,669,842		1,669,842	(458,595)	2,128,438	0	0	652,980		FX (Foreign Exchange)
Currency Swap - 131165PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2019	01/15/2027	0	3,916,614	3.485 / 2.8	0	0	0	(63,614)		(63,614)	(32,473)	(31,141)	0	0	51,961		FX (Foreign Exchange)
Currency Swap - 131166PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2019	01/15/2027	0	9,788,906	3.485 / 2.8	0	0	0	(158,993)		(158,993)	(81,162)	(77,832)	0	0	129,867		FX (Foreign Exchange)
Currency Swap - 131226PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2019	04/18/2028	0	9,433,746	3.45 / 1.4	0	0	0	(65,689)		(65,689)	47,427	(113,117)	0	0	135,879		FX (Foreign Exchange)
Currency Swap - 131227PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2019	04/18/2028	0	9,120,952	3.45 / 1.4	0	0	0	(63,511)		(63,511)	45,855	(109,366)	0	0	131,373		FX (Foreign Exchange)
Currency Swap - 131228PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2019	04/18/2028	0	11,101,983	3.45 / 1.4	0	0	0	(77,306)		(77,306)	55,814	(133,120)	0	0	159,907		FX (Foreign Exchange)
Currency Swap - 131229PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2019	04/18/2028	0	25,803,320	3.45 / 1.4	0	0	0	(179,675)		(179,675)	129,723	(309,398)	0	0	371,657		FX (Foreign Exchange)
Currency Swap - 131289PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	01/30/2030	0	3,334,500	3.76 / 1.7	0	0	0	(24,105)		(24,105)	8,895	(33,000)	0	0	52,935		FX (Foreign Exchange)
Currency Swap - 131290PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	01/30/2030	0	8,892,000	3.76 / 1.7	0	0	0	(64,279)		(64,279)	23,721	(88,000)	0	0	141,161		FX (Foreign Exchange)
Currency Swap - 131291PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	01/30/2030	0	22,230,000	3.76 / 1.7	0	0	0	(160,698)		(160,698)	59,302	(220,000)	0	0	352,902		FX (Foreign Exchange)
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										925,312	2,467,165	19,704,035	60,886,289	XXX	60,886,289	48,207,813	11,116,888	(301,757)	0	34,265,193	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2018	01/12/2028	0	46,489,552	2.3709 / Total Return	0	0	1,073,641	(6,410,659)		(6,410,659)	(12,959,968)	0	0	0	658,786		EL (Equity Risk Liability)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2019	01/12/2028	0	6,240,759	2.3709 / Total Return	0	0	89,785	0		0	0	0	0	0	88,435		EL (Equity Risk Liability)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2019	01/12/2028	0	1,777,369	2.3709 / Total Return	0	0	292,300	0		0	0	0	0	0	25,186		EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2018	02/09/2028	0	51,471,511	2.2656 / Total Return	0	0	1,286,061	(2,808,188)		(2,808,188)	(8,979,735)	0	0	0	732,793		EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2019	02/09/2028	0	3,647,135	2.2656 / Total Return	0	0	51,818	0		0	0	0	0	0	51,924		EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2019	02/09/2028	0	283,998	2.2656 / Total Return	0	0	1,911	0		0	0	0	0	0	4,043		EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2019	02/09/2028	0	4,179,701	2.2656 / Total Return	0	0	187,488	0		0	0	0	0	0	59,506		EL (Equity Risk Liability)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	10/31/2023	0	74,995,409	2.4971 / Total Return	0	0	1,953,131	(3,704,084)		(3,704,084)	(5,820,885)	0	0	0	734,164		EL (Equity Risk Liability)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2019	10/31/2023	0	1,474,103	2.4971 / Total Return	0	0	34,587	0		0	0	0	0	0	14,431		EL (Equity Risk Liability)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2019	10/31/2023	0	5,725,272	2.4971 / Total Return	0	0	86,365	0		0	0	0	0	0	56,047		EL (Equity Risk Liability)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2019	10/31/2023	0	862,224	2.4971 / Total Return	0	0	6,226	0		0	0	0	0	0	8,441		EL (Equity Risk Liability)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2019	10/31/2023	0	2,016,944	2.4971 / Total Return	0	0	365,870	0		0	0	0	0	0	19,745		EL (Equity Risk Liability)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2019	01/12/2024	0	85,450,212	2.4459 / Total Return	0	0	1,963,531	(9,636,035)		(9,636,035)	(9,636,035)	0	0	0	857,941		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2019	01/12/2024	0	7,245,012	2.4459 / Total Return	0	0	109,066	0		0	0	0	0	0	72,742		EL (Equity Risk Liability)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2019	01/12/2024	0	1,360,692	2.4459 / Total Return	0	0	508,439	0		0	0	0	0	0	13,662		EL (Equity Risk Liability)
Total Return Swap - 126745CM - Receive: Floating 3 Month Libor -21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2019	02/10/2020	0	71,578,645	1.6906 / Total Return	0	0	1,238,772	(4,301,750)		(4,301,750)	(4,301,750)	0	0	0	118,816		EL (Equity Risk Liability)
Total Return Swap - 126745CM - Receive: Floating 3 Month Libor -21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2019	02/10/2020	0	5,214,091	1.6906 / Total Return	0	0	57,655	0		0	0	0	0	0	8,655		EL (Equity Risk Liability)
Total Return Swap - 126745CM - Receive: Floating 3 Month Libor -21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2019	02/10/2020	0	4,768,667	1.6906 / Total Return	0	0	191,514	0		0	0	0	0	0	7,916		EL (Equity Risk Liability)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2019	02/09/2024	0	102,937,632	2.0956 / Total Return	0	0	2,091,065	(6,589,287)		(6,589,287)	(6,589,287)	0	0	0	1,043,120		EL (Equity Risk Liability)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2019	02/09/2024	0	7,293,889	2.0956 / Total Return	0	0	97,190	0		0	0	0	0	0	73,913		EL (Equity Risk Liability)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2019	02/09/2024	0	567,966	2.0956 / Total Return	0	0	3,566	0		0	0	0	0	0	5,755		EL (Equity Risk Liability)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2019	02/09/2024	0	8,358,964	2.0956 / Total Return	0	0	346,822	0		0	0	0	0	0	84,706		EL (Equity Risk Liability)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2019	06/21/2024	0	99,999,990	2.1778 / Total Return	0	0	1,297,234	(1,232,449)		(1,232,449)	(1,232,449)	0	0	0	1,057,487		EL (Equity Risk Liability)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2019	06/21/2024	0	3,258,560	2.1778 / Total Return	0	0	19,842	0		0	0	0	0	0	34,459		EL (Equity Risk Liability)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2019	06/21/2024	0	7,358,759	2.1778 / Total Return	0	0	60,224	0		0	0	0	0	0	77,818		EL (Equity Risk Liability)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2019	06/23/2022	0	208,983,236	2.1278 / Total Return	0	0	2,593,168	(955,949)		(955,949)	(955,949)	0	0	0	1,645,036		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2019	06/23/2022	0	3,715,003	2.1278 / Total Return	0	0	21,895	0		0	0	0	0	0	29,243		EL (Equity Risk Liability)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/26/2019	06/23/2022	0	17,633,870	2.1278 / Total Return	0	0	122,522	0		0	0	0	0	0	138,807		EL (Equity Risk Liability)
Total Return Swap - 128627CM - Receive: Floating 3 Month Libor -13 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	07/06/2020	0	92,925,908	1.9131 / Total Return	0	0	947,592	(11,323,916)		(11,323,916)	(11,323,916)	0	0	0	333,800		EL (Equity Risk Liability)
Total Return Swap - 128687CM - Receive: Floating 3 Month Libor +30.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	07/15/2020	0	98,641,700	2.3059 / Total Return	0	0	1,157,500	(9,625,170)		(9,625,170)	(9,625,170)	0	0	0	362,541		EL (Equity Risk Liability)
Total Return Swap - 129944CM - Receive: Floating 3 Month Libor -8 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2019	09/29/2020	0	65,000,433	1.8805 / Total Return	0	0	342,778	299,629		299,629	299,629	0	0	0	280,450		EL (Equity Risk Liability)
Total Return Swap - 129944CM - Receive: Floating 3 Month Libor -8 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2019	09/29/2020	0	5,597,187	1.8805 / Total Return	0	0	7,375	0		0	0	0	0	0	24,150		EL (Equity Risk Liability)
Total Return Swap - 130087CM - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	10/05/2020	0	133,351,020	2.2531 / Total Return	0	(324,402)	751,817	(13,862,426)		(13,862,426)	(13,617,437)	0	79,412	0	582,578		EL (Equity Risk Liability)
Total Return Swap - 130088CM - Receive: Fixed Pay: Floating 3 Month Libor +21 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	10/05/2020	0	133,351,020	Total Return / 2.2531	0	324,402	(751,817)	13,862,426		13,862,426	13,617,437	0	(79,412)	0	582,578		EL (Equity Risk Liability)
Total Return Swap - 130090CM - Receive: Fixed Pay: Floating 3 Month Libor -3 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	10/05/2020	0	48,037,728	Total Return / 2.0131	0	231,983	(225,648)	5,846,049		5,846,049	5,670,908	0	(56,841)	0	209,865		EL (Equity Risk Liability)
Total Return Swap - 130091CM - Receive: Floating 3 Month Libor -3 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	10/05/2020	0	48,037,728	2.0131 / Total Return	0	(231,983)	225,648	(5,846,049)		(5,846,049)	(5,670,908)	0	56,841	0	209,865		EL (Equity Risk Liability)
Total Return Swap - 130092CM - Receive: Floating 3 Month Libor +35.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	10/07/2020	0	33,278,787	2.3981 / Total Return	0	327,405	190,650	(3,504,092)		(3,504,092)	(3,754,955)	0	(76,543)	0	145,898		EL (Equity Risk Liability)
Total Return Swap - 130093CM - Receive: Fixed Pay: Floating 3 Month Libor +35.5 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	10/07/2020	0	33,278,787	Total Return / 2.3981	0	(327,405)	(190,650)	3,504,092		3,504,092	3,754,955	0	76,543	0	145,898		EL (Equity Risk Liability)
Total Return Swap - 130202CM - Receive: Floating 3 Month Libor -7 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/14/2020	0	49,178,557	1.9309 / Total Return	0	0	203,104	(5,315,540)		(5,315,540)	(5,315,540)	0	0	0	218,227		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2019	11/07/2024	0	90,000,160	2.2085 / Total Return	0	0	303,669	(4,911,999)		(4,911,999)	(4,911,999)	0	0	0	991,244		EL (Equity Risk Liability)
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	19,113,709	(66,515,397)	XXX	(66,515,397)	(81,353,054)	0	0	0	11,810,667	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										710,400,144	(2,285,784)	135,662,311	1,459,774,370	XXX	1,459,774,370	382,543,807	11,116,888	(19,882,690)	0	675,286,383	XXX	XXX
Credit Default Swap - 110187CM Sell Protection, Receive Fixed	718286E#0 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2015	09/20/2020	0	12,000,000	1 / Credit Event	32,332	0	121,667	4,631		82,171	0	0	(6,385)	0	12,000,000	2	RC (Credit Replications)
Credit Default Swap - 110188CM Sell Protection, Receive Fixed	168863E#1 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2015	09/20/2020	0	12,000,000	1 / Credit Event	9,187	0	121,667	1,311		78,095	0	0	(1,815)	0	12,000,000	1	RC (Credit Replications)
Credit Default Swap - 110189CM Sell Protection, Receive Fixed	715638K#0 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2015	09/20/2020	0	12,000,000	1 / Credit Event	(248,404)	0	121,667	(36,023)		80,842	0	0	49,362	0	12,000,000	2	RC (Credit Replications)
Credit Default Swap - 110190CM Sell Protection, Receive Fixed	70687WE87 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2015	09/20/2020	0	12,000,000	1 / Credit Event	(245,213)	0	121,667	(35,556)		82,166	0	0	48,724	0	12,000,000	1	RC (Credit Replications)
Credit Default Swap - 110193CM Sell Protection, Receive Fixed	831594C#1 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2015	09/20/2020	0	12,000,000	1 / Credit Event	(71,790)	0	121,667	(10,349)		74,261	0	0	14,210	0	12,000,000	2	RC (Credit Replications)
Credit Default Swap - 110194CM Sell Protection, Receive Fixed	195325M*3 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2015	09/20/2020	0	8,000,000	1 / Credit Event	(313,946)	0	81,111	(43,380)		49,274	0	0	60,596	0	8,000,000	2	RC (Credit Replications)
Credit Default Swap - 110195CM Sell Protection, Receive Fixed	698299P#5 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2015	09/20/2020	0	16,000,000	1 / Credit Event	(308,630)	0	162,222	(43,004)		109,357	0	0	59,875	0	16,000,000	2	RC (Credit Replications)
Credit Default Swap - 110196CM Sell Protection, Receive Fixed	105756K#6 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2015	09/20/2020	0	4,000,000	1 / Credit Event	(356,894)	0	40,556	(53,394)		19,014	0	0	72,268	0	4,000,000	3	RC (Credit Replications)
Credit Default Swap - 110197CM Sell Protection, Receive Fixed	712219C81 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2015	09/20/2020	0	12,000,000	1 / Credit Event	12,117	0	121,667	1,703		83,777	0	0	(2,363)	0	12,000,000	1	RC (Credit Replications)
Credit Default Swap - 110633CM Sell Protection, Receive Fixed	12574#FK8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2015	01/17/2047	0	49,774,716	5 / Credit Event	(1,886,723)	0	252,236	(1,651,143)		578,939	0	0	55,699	0	49,774,716	1	RC (Credit Replications)
Credit Default Swap - 129902CM Sell Protection, Receive Fixed	126076BW9 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2019	12/20/2024	0	50,000,000	1 / Credit Event	0	1,017,707	143,056	965,363		1,293,433	0	0	(52,344)	0	50,000,000	3	RC (Credit Replications)
Credit Default Swap - 130137CM Sell Protection, Receive Fixed	126076BX7 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2019	12/20/2024	0	59,400,000	5 / Credit Event	0	3,937,230	849,750	3,768,623		5,697,581	0	0	(168,607)	0	59,400,000	6	RC (Credit Replications)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - 130149CM Sell Protection, Receive Fixed	12607@BY5 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2019	12/20/2024	0	400,000,000	1 / Credit Event	0	7,928,043	1,144,444	7,574,979		10,347,463	0	0	(353,064)	0	400,000,000	3	RC (Credit Replications)
Credit Default Swap - 130424CM Sell Protection, Receive Fixed	12607@BZ2 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2019	12/20/2024	0	207,900,000	5 / Credit Event	0	16,313,798	2,974,125	15,744,372		19,941,533	0	0	(569,425)	0	207,900,000	6	RC (Credit Replications)
Credit Default Swap - 130957CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	12/20/2029	0	120,000,000	1 / Credit Event	0	123,344	343,333	122,113		1,019,158	0	0	(1,230)	0	120,000,000	3	RC (Credit Replications)
1189999999. Subtotal - Swaps - Replication - Credit Default										(3,377,963)	29,320,121	6,720,834	26,310,247	XXX	39,537,064	0	0	(794,501)	0	987,074,716	XXX	XXX
1229999999. Subtotal - Swaps - Replication										(3,377,963)	29,320,121	6,720,834	26,310,247	XXX	39,537,064	0	0	(794,501)	0	987,074,716	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										1,051,378,107	(4,752,949)	121,601,395	1,779,435,426	XXX	2,003,435,275	402,709,084	0	(19,580,933)	0	689,061,087	XXX	XXX
1369999999. Total Swaps - Credit Default										(3,377,963)	29,320,121	6,720,834	26,310,247	XXX	39,537,064	0	0	(794,501)	0	987,074,716	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(59,897,930)	2,301,144	127,437,258	371,842,544	XXX	384,919,406	47,503,797	(76,631,187)	16,629,323	10,491,876	157,939,185	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	19,113,709	(66,515,397)	XXX	(66,515,397)	(81,353,054)	0	0	0	11,810,667	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										988,102,214	26,868,315	274,873,195	2,111,072,820	XXX	2,361,376,348	368,859,827	(76,631,187)	(3,746,111)	10,491,876	1,845,885,655	XXX	XXX
Bond Forward - 112494CM - Receive: Fixed Pay: Fixed	912810RN0 - UNITED STATES TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	03/31/2020	0	198,771,838	1.2629 / 2.6865	0	0	0	0		(12,726,250)	0	0	0	0	496,930		100% \ 100%
Bond Forward - 128680CM - Receive: Fixed Pay: Fixed	912810SH2 - US 30 YEAR TREASURY BOND	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	04/30/2020	0	50,000,000	0 / 0	0	0	0	0		1,759,326	0	0	0	0	144,338		100% \ 100%
Bond Forward - 128730CM - Receive: Fixed Pay: Fixed	912810SH2 - US 30 YEAR TREASURY BOND	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2019	07/31/2020	0	50,000,000	0 / 0	0	0	0	0		2,424,982	0	0	0	0	190,941		100% \ 100%
Bond Forward - 130565CM - Receive: Fixed Pay: Fixed	912810SH2 - US 30 YEAR TREASURY BOND	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2019	09/30/2020	0	43,900,000	0 / 0	0	0	0	0		(508,387)	0	0	0	0	190,093		100% \ 100%
Bond Forward - 131632CM - Receive: Fixed Pay: Fixed	912810SF6 - US 30 YEAR TREASURY BOND	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2019	12/30/2020	0	44,000,000	0 / 0	0	0	0	0		(194,997)	0	0	0	0	219,704		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	03/31/2020	0	11,769,525	1.38465	0	0	0	0		480,026	0	0	0	0	29,424		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	06/30/2020	0	11,942,132	1.38862	0	0	0	0		490,643	0	0	0	0	42,222		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	09/30/2020	0	11,979,886	1.39301	0	0	0	0		498,544	0	0	0	0	51,874		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/31/2020	0	11,874,415	1.39699	0	0	0	0		497,505	0	0	0	0	59,372		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	03/31/2021	0	11,902,295	1.40027	0	0	0	0		498,608	0	0	0	0	66,536		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	06/30/2021	0	12,075,690	1.40415	0	0	0	0		511,044	0	0	0	0	73,948		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	09/30/2021	0	11,968,255	1.40803	0	0	0	0		511,693	0	0	0	0	79,163		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/31/2021	0	11,858,364	1.41171	0	0	0	0		510,886	0	0	0	0	83,851		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	03/31/2022	0	11,888,520	1.4153	0	0	0	0		516,251	0	0	0	0	89,164		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	06/30/2022	0	12,058,780	1.41868	0	0	0	0		526,063	0	0	0	0	95,333		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	09/30/2022	0	11,946,984	1.42226	0	0	0	0		524,876	0	0	0	0	99,059		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/30/2022	0	11,978,736	1.42604	0	0	0	0		531,533	0	0	0	0	103,692		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/31/2020	0	1,456,900	1.4569	0	0	0	0		128,378	0	0	0	0	3,642		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	06/30/2020	0	1,462,030	1.46203	0	0	0	0		129,791	0	0	0	0	5,169		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	09/30/2020	0	1,467,180	1.46718	0	0	0	0		131,150	0	0	0	0	6,353		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	12/31/2020	0	1,472,300	1.4723	0	0	0	0		132,519	0	0	0	0	7,362		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/31/2021	0	1,477,400	1.4774	0	0	0	0		134,133	0	0	0	0	8,259		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	06/30/2021	0	1,482,200	1.4822	0	0	0	0		135,492	0	0	0	0	9,077		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	09/30/2021	0	1,486,900	1.4869	0	0	0	0		136,758	0	0	0	0	9,835		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	12/31/2021	0	1,342,620	1.4918	0	0	0	0		124,426	0	0	0	0	9,494		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/31/2022	0	1,346,940	1.4966	0	0	0	0		125,773	0	0	0	0	10,102		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	06/30/2022	0	1,351,080	1.5012	0	0	0	0		126,928	0	0	0	0	10,681		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	09/30/2022	0	1,355,130	1.5057	0	0	0	0		127,957	0	0	0	0	11,236		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	12/30/2022	0	1,359,090	1.5101	0	0	0	0		128,898	0	0	0	0	11,765		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/31/2023	0	13,936,160	1.5148	0	0	0	0		1,329,315	0	0	0	0	125,619		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2018	06/30/2023	0	13,336,200	1.434	0	0	0	0		605,264	0	0	0	0	124,749		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2018	09/29/2023	0	13,127,480	1.4269	0	0	0	0		510,711	0	0	0	0	127,015		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	03/31/2020	0	2,220,778	1.30634	0	0	0	0		(36,485)	0	0	0	0	5,552		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	06/30/2020	0	2,228,904	1.31112	0	0	0	0		(33,559)	0	0	0	0	7,880		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	09/30/2020	0	2,237,472	1.31616	0	0	0	0		(30,352)	0	0	0	0	9,689		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/31/2020	0	2,244,731	1.32043	0	0	0	0		(28,369)	0	0	0	0	11,224		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	03/31/2021	0	2,252,840	1.3252	0	0	0	0		(25,155)	0	0	0	0	12,594		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	06/30/2021	0	2,260,762	1.32986	0	0	0	0		(22,065)	0	0	0	0	13,844		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	09/30/2021	0	2,267,800	1.334	0	0	0	0		(19,825)	0	0	0	0	15,000		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/31/2021	0	2,275,110	1.3383	0	0	0	0		(17,261)	0	0	0	0	16,087		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	03/31/2022	0	2,148,384	1.34274	0	0	0	0		(13,464)	0	0	0	0	16,113		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	06/30/2022	0	2,155,200	1.347	0	0	0	0		(10,968)	0	0	0	0	17,038		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	09/30/2022	0	2,161,664	1.35104	0	0	0	0		(8,853)	0	0	0	0	17,924		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/30/2022	0	2,166,560	1.3541	0	0	0	0		(8,222)	0	0	0	0	18,755		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	03/31/2023	0	2,174,480	1.35905	0	0	0	0		(4,793)	0	0	0	0	19,601		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	06/30/2023	0	2,181,440	1.3634	0	0	0	0		(2,370)	0	0	0	0	20,406		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	09/29/2023	0	2,187,520	1.3672	0	0	0	0		(843)	0	0	0	0	21,165		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/29/2023	0	14,811,120	1.3714	0	0	0	0		8,383	0	0	0	0	148,012		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	03/31/2020	0	655,700	1.3114	0	0	0	0		(8,213)	0	0	0	0	1,639		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	06/30/2020	0	658,200	1.3164	0	0	0	0		(7,254)	0	0	0	0	2,327		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	09/30/2020	0	660,700	1.3214	0	0	0	0		(6,342)	0	0	0	0	2,861		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	12/31/2020	0	662,950	1.3259	0	0	0	0		(5,657)	0	0	0	0	3,315		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	03/31/2021	0	665,100	1.3302	0	0	0	0		(4,952)	0	0	0	0	3,718		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	06/30/2021	0	667,300	1.3346	0	0	0	0		(4,180)	0	0	0	0	4,086		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	09/30/2021	0	669,300	1.3386	0	0	0	0		(3,598)	0	0	0	0	4,427		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	12/31/2021	0	671,200	1.3424	0	0	0	0		(3,095)	0	0	0	0	4,746		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	03/31/2022	0	673,200	1.3464	0	0	0	0		(2,445)	0	0	0	0	5,049		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	06/30/2022	0	675,200	1.3504	0	0	0	0		(1,797)	0	0	0	0	5,338		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	09/30/2022	0	676,950	1.3539	0	0	0	0		(1,401)	0	0	0	0	5,613		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	12/30/2022	0	543,160	1.3579	0	0	0	0		(610)	0	0	0	0	4,702		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	03/31/2023	0	544,960	1.3624	0	0	0	0		71	0	0	0	0	4,912		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	06/30/2023	0	546,360	1.3659	0	0	0	0		350	0	0	0	0	5,111		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	09/29/2023	0	547,960	1.3699	0	0	0	0		803	0	0	0	0	5,302		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	12/29/2023	0	549,360	1.3734	0	0	0	0		1,058	0	0	0	0	5,490		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	03/28/2024	0	15,430,240	1.3777	0	0	0	0		45,346	0	0	0	0	158,900		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	03/31/2020	0	794,220	1.3237	0	0	0	0		(2,511)	0	0	0	0	1,986		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	06/30/2020	0	796,860	1.3281	0	0	0	0		(1,749)	0	0	0	0	2,817		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	09/30/2020	0	799,260	1.3321	0	0	0	0		(1,276)	0	0	0	0	3,461		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	12/31/2020	0	801,120	1.3352	0	0	0	0		(1,306)	0	0	0	0	4,006		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	03/31/2021	0	803,700	1.3395	0	0	0	0		(483)	0	0	0	0	4,493		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	06/30/2021	0	805,500	1.3425	0	0	0	0		(396)	0	0	0	0	4,933		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	09/30/2021	0	807,600	1.346	0	0	0	0		(8)	0	0	0	0	5,342		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	12/31/2021	0	809,400	1.349	0	0	0	0		115	0	0	0	0	5,723		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	03/31/2022	0	811,500	1.3525	0	0	0	0		590	0	0	0	0	6,086		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	06/30/2022	0	813,000	1.355	0	0	0	0		490	0	0	0	0	6,427		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	09/30/2022	0	814,800	1.358	0	0	0	0		669	0	0	0	0	6,756		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	12/30/2022	0	680,500	1.361	0	0	0	0		712	0	0	0	0	5,891		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	03/31/2023	0	682,000	1.364	0	0	0	0		846	0	0	0	0	6,147		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	06/30/2023	0	683,500	1.367	0	0	0	0		956	0	0	0	0	6,394		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	09/29/2023	0	685,000	1.37	0	0	0	0		1,051	0	0	0	0	6,628		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	12/29/2023	0	686,750	1.3735	0	0	0	0		1,369	0	0	0	0	6,863		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	03/28/2024	0	688,250	1.3765	0	0	0	0		1,466	0	0	0	0	7,088		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	06/28/2024	0	16,278,100	1.3795	0	0	0	0		36,142	0	0	0	0	172,501		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	03/31/2020	0	3,462,480	1.2824	0	0	0	0		(122,276)	0	0	0	0	8,656		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	06/30/2020	0	3,471,255	1.28565	0	0	0	0		(121,440)	0	0	0	0	12,273		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	09/30/2020	0	3,478,410	1.2883	0	0	0	0		(122,424)	0	0	0	0	15,062		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	12/31/2020	0	3,484,215	1.29045	0	0	0	0		(124,582)	0	0	0	0	17,421		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	03/31/2021	0	3,492,045	1.29335	0	0	0	0		(124,100)	0	0	0	0	19,521		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	06/30/2021	0	3,498,795	1.29585	0	0	0	0		(124,540)	0	0	0	0	21,426		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	09/30/2021	0	3,376,230	1.29855	0	0	0	0		(119,790)	0	0	0	0	22,332		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	12/31/2021	0	3,383,250	1.30125	0	0	0	0		(119,531)	0	0	0	0	23,923		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	03/31/2022	0	3,389,620	1.3037	0	0	0	0		(119,624)	0	0	0	0	25,422		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	06/30/2022	0	3,396,120	1.3062	0	0	0	0		(119,560)	0	0	0	0	26,849		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	09/30/2022	0	3,402,620	1.3087	0	0	0	0		(119,520)	0	0	0	0	28,213		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	12/30/2022	0	3,408,470	1.31095	0	0	0	0		(120,055)	0	0	0	0	29,505		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	03/31/2023	0	3,415,230	1.31355	0	0	0	0		(119,813)	0	0	0	0	30,784		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	06/30/2023	0	3,289,750	1.3159	0	0	0	0		(115,664)	0	0	0	0	30,773		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	09/29/2023	0	3,297,250	1.3189	0	0	0	0		(114,661)	0	0	0	0	31,903		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	12/29/2023	0	3,304,625	1.32185	0	0	0	0		(113,821)	0	0	0	0	33,024		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	03/28/2024	0	3,312,125	1.32485	0	0	0	0		(112,803)	0	0	0	0	34,108		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	06/28/2024	0	3,318,500	1.3274	0	0	0	0		(112,972)	0	0	0	0	35,166		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	03/31/2020	0	315,088	1.26035	0	0	0	0		(16,808)	0	0	0	0	788		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	06/30/2020	0	316,050	1.2642	0	0	0	0		(16,558)	0	0	0	0	1,117		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	09/30/2020	0	316,900	1.2676	0	0	0	0		(16,441)	0	0	0	0	1,372		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	12/31/2020	0	317,675	1.2707	0	0	0	0		(16,386)	0	0	0	0	1,588		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	03/31/2021	0	318,500	1.274	0	0	0	0		(16,224)	0	0	0	0	1,780		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	06/30/2021	0	319,325	1.2773	0	0	0	0		(16,051)	0	0	0	0	1,955		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	09/30/2021	0	320,113	1.28045	0	0	0	0		(15,911)	0	0	0	0	2,117		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	12/31/2021	0	320,925	1.2837	0	0	0	0		(15,735)	0	0	0	0	2,269		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	03/31/2022	0	321,700	1.2868	0	0	0	0		(15,571)	0	0	0	0	2,413		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	06/30/2022	0	322,575	1.2903	0	0	0	0		(15,308)	0	0	0	0	2,550		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	09/30/2022	0	323,300	1.2932	0	0	0	0		(15,193)	0	0	0	0	2,681		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	12/30/2022	0	323,975	1.2959	0	0	0	0		(15,122)	0	0	0	0	2,804		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	03/31/2023	0	324,725	1.2989	0	0	0	0		(14,989)	0	0	0	0	2,927		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	06/30/2023	0	325,450	1.3018	0	0	0	0		(14,890)	0	0	0	0	3,044		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	09/29/2023	0	326,175	1.3047	0	0	0	0		(14,798)	0	0	0	0	3,156		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	12/29/2023	0	327,050	1.3082	0	0	0	0		(14,571)	0	0	0	0	3,268		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	03/28/2024	0	327,800	1.3112	0	0	0	0		(14,455)	0	0	0	0	3,376		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	06/28/2024	0	328,550	1.3142	0	0	0	0		(14,353)	0	0	0	0	3,482		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	09/30/2024	0	329,425	1.3177	0	0	0	0		(14,154)	0	0	0	0	3,590		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/30/2024	0	10,196,000	1.2745	0	0	0	0		(771,483)	0	0	0	0	111,108		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	12/31/2024	0	10,213,600	1.2767	0	0	0	0		(772,995)	0	0	0	0	114,192		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	03/31/2025	0	10,230,400	1.2788	0	0	0	0		(775,093)	0	0	0	0	117,204		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	06/30/2025	0	10,248,000	1.281	0	0	0	0		(776,883)	0	0	0	0	120,168		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/30/2025	0	10,266,400	1.2833	0	0	0	0		(778,335)	0	0	0	0	123,090		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	12/31/2025	0	10,284,800	1.2856	0	0	0	0		(779,922)	0	0	0	0	125,963		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	03/31/2026	0	10,302,400	1.2878	0	0	0	0		(781,898)	0	0	0	0	128,780		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	06/30/2026	0	10,321,600	1.2902	0	0	0	0		(782,690)	0	0	0	0	131,575		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	09/30/2026	0	10,340,800	1.2926	0	0	0	0		(783,710)	0	0	0	0	134,331		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	12/31/2026	0	10,360,000	1.295	0	0	0	0		(784,727)	0	0	0	0	137,050		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	03/31/2027	0	10,379,200	1.2974	0	0	0	0		(785,336)	0	0	0	0	139,734		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	06/30/2027	0	10,399,200	1.2999	0	0	0	0		(785,446)	0	0	0	0	142,397		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	09/30/2027	0	10,419,200	1.3024	0	0	0	0		(785,774)	0	0	0	0	145,029		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	12/31/2027	0	10,439,200	1.3049	0	0	0	0		(786,159)	0	0	0	0	147,633		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	03/31/2028	0	10,459,200	1.3074	0	0	0	0		(786,444)	0	0	0	0	150,209		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	06/30/2028	0	10,480,000	1.31	0	0	0	0		(786,120)	0	0	0	0	152,771		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	09/29/2028	0	10,500,800	1.3126	0	0	0	0		(785,830)	0	0	0	0	155,261		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	12/29/2028	0	10,521,600	1.3152	0	0	0	0		(785,548)	0	0	0	0	157,777		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	03/29/2029	0	10,543,200	1.3179	0	0	0	0		(784,367)	0	0	0	0	160,283		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	06/29/2029	0	10,564,800	1.3206	0	0	0	0		(783,590)	0	0	0	0	162,768		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	09/28/2029	0	10,586,400	1.3233	0	0	0	0		(782,662)	0	0	0	0	165,212		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/28/2019	09/30/2024	0	11,433,600	1.2704	0	0	0	0		(901,932)	0	0	0	0	124,595		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/28/2019	12/31/2024	0	11,453,400	1.2726	0	0	0	0		(903,475)	0	0	0	0	128,053		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/28/2019	03/31/2025	0	11,474,100	1.2749	0	0	0	0		(904,034)	0	0	0	0	131,452		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/30/2025	0	11,493,900	1.2771	0	0	0	0		(905,895)	0	0	0	0	134,778		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/30/2025	0	11,515,500	1.2795	0	0	0	0		(906,558)	0	0	0	0	138,066		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/31/2025	0	11,537,100	1.2819	0	0	0	0		(907,381)	0	0	0	0	141,300		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/31/2026	0	11,557,800	1.2842	0	0	0	0		(908,651)	0	0	0	0	144,473		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/30/2026	0	11,579,400	1.2866	0	0	0	0		(909,398)	0	0	0	0	147,609		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/30/2026	0	11,601,900	1.2891	0	0	0	0		(909,601)	0	0	0	0	150,713		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/31/2026	0	11,624,400	1.2916	0	0	0	0		(909,808)	0	0	0	0	153,776		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/31/2027	0	11,646,900	1.2941	0	0	0	0		(909,567)	0	0	0	0	156,801		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/30/2027	0	11,670,300	1.2967	0	0	0	0		(908,772)	0	0	0	0	159,802		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/30/2027	0	11,693,700	1.2993	0	0	0	0		(908,228)	0	0	0	0	162,769		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/31/2027	0	10,415,200	1.3019	0	0	0	0		(806,895)	0	0	0	0	147,293		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/31/2028	0	10,436,800	1.3046	0	0	0	0		(805,696)	0	0	0	0	149,887		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/30/2028	0	10,457,600	1.3072	0	0	0	0		(805,270)	0	0	0	0	152,444		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/29/2028	0	10,479,200	1.3099	0	0	0	0		(804,199)	0	0	0	0	154,942		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/29/2028	0	10,501,600	1.3127	0	0	0	0		(802,465)	0	0	0	0	157,477		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/29/2029	0	10,523,200	1.3154	0	0	0	0		(801,193)	0	0	0	0	159,979		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/29/2029	0	10,545,600	1.3182	0	0	0	0		(799,654)	0	0	0	0	162,473		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/28/2029	0	10,568,000	1.321	0	0	0	0		(797,973)	0	0	0	0	164,925		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	03/31/2020	0	3,690,300	1.2301	0	0	0	0		(292,012)	0	0	0	0	9,226		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	06/30/2020	0	3,699,000	1.233	0	0	0	0		(291,441)	0	0	0	0	13,078		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	09/30/2020	0	3,707,100	1.2357	0	0	0	0		(291,720)	0	0	0	0	16,052		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	12/31/2020	0	3,714,300	1.2381	0	0	0	0		(292,721)	0	0	0	0	18,572		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	03/31/2021	0	3,721,500	1.2405	0	0	0	0		(293,033)	0	0	0	0	20,804		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	06/30/2021	0	3,727,500	1.2425	0	0	0	0		(294,363)	0	0	0	0	22,826		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	09/30/2021	0	3,733,500	1.2445	0	0	0	0		(295,618)	0	0	0	0	24,695		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	12/31/2021	0	3,739,800	1.2466	0	0	0	0		(296,428)	0	0	0	0	26,444		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	03/31/2022	0	3,745,800	1.2486	0	0	0	0		(297,207)	0	0	0	0	28,094		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	06/30/2022	0	3,751,500	1.2505	0	0	0	0		(298,212)	0	0	0	0	29,658		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	09/30/2022	0	3,757,800	1.2526	0	0	0	0		(298,641)	0	0	0	0	31,158		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	12/30/2022	0	3,764,100	1.2547	0	0	0	0		(299,009)	0	0	0	0	32,583		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	03/31/2023	0	3,770,400	1.2568	0	0	0	0		(299,463)	0	0	0	0	33,986		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	06/30/2023	0	3,776,700	1.2589	0	0	0	0		(300,019)	0	0	0	0	35,328		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	09/29/2023	0	3,782,400	1.2608	0	0	0	0		(301,204)	0	0	0	0	36,597		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	12/29/2023	0	3,788,700	1.2629	0	0	0	0		(301,851)	0	0	0	0	37,862		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	03/28/2024	0	3,795,300	1.2651	0	0	0	0		(302,132)	0	0	0	0	39,084		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	06/28/2024	0	3,801,900	1.2673	0	0	0	0		(302,549)	0	0	0	0	40,289		100% \ 100%
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	(41,789,580)	0	0	0	0	10,493,075	XXX	XXX
Bond Forward - 128882CM - Receive: Fixed Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	01/17/2020	0	112,250,000	5173 / 0	0	0	0	5,315,794		5,315,794	5,315,794	0	0	0	119,980		AN (Anticipatory)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2019	01/02/2020	0	2,813,811	1.3106	0	0	0	30,292		30,292	0	30,292	0	0	1,032		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2019	03/31/2020	0	384,077	.6814	0	0	0	(12,923)		(12,923)	0	(12,923)	0	0	960		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2019	03/31/2020	0	238,750	.6814	0	0	0	(8,034)		(8,034)	0	(8,034)	0	0	597		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2019	03/31/2020	0	145,326	.6814	0	0	0	(4,890)		(4,890)	0	(4,890)	0	0	363		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2019	03/31/2020	0	124,565	.6814	0	0	0	(4,191)		(4,191)	0	(4,191)	0	0	311		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2019	03/31/2020	0	93,424	.6814	0	0	0	(3,144)		(3,144)	0	(3,144)	0	0	234		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200003 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2019	03/31/2020	0	51,902	.6814	0	0	0	(1,746)		(1,746)	0	(1,746)	0	0	130		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2019	03/31/2020	0	9,637,509	.6798	0	0	0	(347,623)		(347,623)	0	(347,623)	0	0	24,094		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2019	03/31/2020	0	5,990,884	.6798	0	0	0	(216,090)		(216,090)	0	(216,090)	0	0	14,977		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2019	03/31/2020	0	3,646,625	.6798	0	0	0	(131,533)		(131,533)	0	(131,533)	0	0	9,117		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2019	03/31/2020	0	3,125,679	.6798	0	0	0	(112,742)		(112,742)	0	(112,742)	0	0	7,814		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2019	03/31/2020	0	2,344,259	.6798	0	0	0	(84,557)		(84,557)	0	(84,557)	0	0	5,861		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2019	03/31/2020	0	1,302,366	.6798	0	0	0	(46,976)		(46,976)	0	(46,976)	0	0	3,256		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2019	03/31/2020	0	4,688,343	.6798	0	0	0	(169,107)		(169,107)	0	(169,107)	0	0	11,721		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2019	03/31/2020	0	2,914,375	.6798	0	0	0	(105,121)		(105,121)	0	(105,121)	0	0	7,286		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2019	03/31/2020	0	1,773,968	.6798	0	0	0	(63,987)		(63,987)	0	(63,987)	0	0	4,435		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2019	03/31/2020	0	1,520,544	.6798	0	0	0	(54,846)		(54,846)	0	(54,846)	0	0	3,801		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2019	03/31/2020	0	1,140,408	.6798	0	0	0	(41,134)		(41,134)	0	(41,134)	0	0	2,851		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2019	03/31/2020	0	633,560	.6798	0	0	0	(22,852)		(22,852)	0	(22,852)	0	0	1,584		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	03/31/2020	0	4,008,938	67235	0	0	0	(190,412)		(190,412)	0	(190,412)	0	0	10,022		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	03/31/2020	0	2,492,043	.67235	0	0	0	(118,364)		(118,364)	0	(118,364)	0	0	6,230		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	03/31/2020	0	1,516,896	.67235	0	0	0	(72,048)		(72,048)	0	(72,048)	0	0	3,792		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	03/31/2020	0	1,300,196	.67235	0	0	0	(61,755)		(61,755)	0	(61,755)	0	0	3,250		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	03/31/2020	0	975,147	.67235	0	0	0	(46,317)		(46,317)	0	(46,317)	0	0	2,438		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	03/31/2020	0	541,748	.67235	0	0	0	(25,731)		(25,731)	0	(25,731)	0	0	1,354		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	03/31/2020	0	69,144	.67235	0	0	0	(3,284)		(3,284)	0	(3,284)	0	0	173		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	03/31/2020	0	42,982	.67235	0	0	0	(2,041)		(2,041)	0	(2,041)	0	0	107		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	03/31/2020	0	26,163	.67235	0	0	0	(1,243)		(1,243)	0	(1,243)	0	0	65		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	03/31/2020	0	22,425	.67235	0	0	0	(1,065)		(1,065)	0	(1,065)	0	0	56		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	03/31/2020	0	16,819	.67235	0	0	0	(799)		(799)	0	(799)	0	0	42		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	03/31/2020	0	9,344	.67235	0	0	0	(444)		(444)	0	(444)	0	0	23		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2019	03/31/2020	0	2,409,666	.67775	0	0	0	(94,433)		(94,433)	0	(94,433)	0	0	6,024		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2019	03/31/2020	0	1,497,900	.67775	0	0	0	(58,701)		(58,701)	0	(58,701)	0	0	3,745		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2019	03/31/2020	0	911,765	.67775	0	0	0	(35,731)		(35,731)	0	(35,731)	0	0	2,279		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2019	03/31/2020	0	781,513	.67775	0	0	0	(30,627)		(30,627)	0	(30,627)	0	0	1,954		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2019	03/31/2020	0	586,135	.67775	0	0	0	(22,970)		(22,970)	0	(22,970)	0	0	1,465		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2019	03/31/2020	0	325,630	.67775	0	0	0	(12,761)		(12,761)	0	(12,761)	0	0	814		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	03/31/2020	0	1,188,045	.67547	0	0	0	(50,707)		(50,707)	0	(50,707)	0	0	2,970		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	03/31/2020	0	738,514	.67547	0	0	0	(31,520)		(31,520)	0	(31,520)	0	0	1,846		FX (Foreign Exchange)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	03/31/2020	0	449,530	.67547	0	0	0	(19,186)		(19,186)	0	(19,186)	0	0	1,124		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	03/31/2020	0	385,312	.67547	0	0	0	(16,445)		(16,445)	0	(16,445)	0	0	963		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	03/31/2020	0	288,984	.67547	0	0	0	(12,334)		(12,334)	0	(12,334)	0	0	722		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	03/31/2020	0	160,547	.67547	0	0	0	(6,852)		(6,852)	0	(6,852)	0	0	401		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	03/31/2020	0	2,201,596	.67675	0	0	0	(89,644)		(89,644)	0	(89,644)	0	0	5,504		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	03/31/2020	0	1,368,560	.67675	0	0	0	(55,724)		(55,724)	0	(55,724)	0	0	3,421		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	03/31/2020	0	833,036	.67675	0	0	0	(33,919)		(33,919)	0	(33,919)	0	0	2,083		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	03/31/2020	0	714,031	.67675	0	0	0	(29,074)		(29,074)	0	(29,074)	0	0	1,785		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	03/31/2020	0	535,523	.67675	0	0	0	(21,805)		(21,805)	0	(21,805)	0	0	1,339		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	03/31/2020	0	297,513	.67675	0	0	0	(12,114)		(12,114)	0	(12,114)	0	0	744		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	03/31/2020	0	187,931	.67675	0	0	0	(7,652)		(7,652)	0	(7,652)	0	0	470		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	03/31/2020	0	116,822	.67675	0	0	0	(4,757)		(4,757)	0	(4,757)	0	0	292		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	03/31/2020	0	71,109	.67675	0	0	0	(2,895)		(2,895)	0	(2,895)	0	0	178		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	03/31/2020	0	60,951	.67675	0	0	0	(2,482)		(2,482)	0	(2,482)	0	0	152		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	03/31/2020	0	45,713	.67675	0	0	0	(1,861)		(1,861)	0	(1,861)	0	0	114		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	03/31/2020	0	25,396	.67675	0	0	0	(1,034)		(1,034)	0	(1,034)	0	0	63		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2019	03/31/2020	0	635,921	.6848	0	0	0	(18,149)		(18,149)	0	(18,149)	0	0	1,590		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2019	03/31/2020	0	395,302	.6848	0	0	0	(11,282)		(11,282)	0	(11,282)	0	0	988		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2019	03/31/2020	0	240,619	.6848	0	0	0	(6,867)		(6,867)	0	(6,867)	0	0	602		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2019	03/31/2020	0	206,245	.6848	0	0	0	(5,886)		(5,886)	0	(5,886)	0	0	516		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2019	03/31/2020	0	154,683	.6848	0	0	0	(4,415)		(4,415)	0	(4,415)	0	0	387		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2019	03/31/2020	0	85,935	.6848	0	0	0	(2,453)		(2,453)	0	(2,453)	0	0	215		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2019	03/31/2020	0	393,512	.68625	0	0	0	(10,380)		(10,380)	0	(10,380)	0	0	984		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2019	03/31/2020	0	244,615	.68625	0	0	0	(6,452)		(6,452)	0	(6,452)	0	0	612		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2019	03/31/2020	0	148,896	.68625	0	0	0	(3,927)		(3,927)	0	(3,927)	0	0	372		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2019	03/31/2020	0	127,625	.68625	0	0	0	(3,366)		(3,366)	0	(3,366)	0	0	319		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2019	03/31/2020	0	95,719	.68625	0	0	0	(2,525)		(2,525)	0	(2,525)	0	0	239		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2019	03/31/2020	0	53,177	.68625	0	0	0	(1,403)		(1,403)	0	(1,403)	0	0	133		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	03/31/2020	0	13,490,436	.68205	0	0	0	(440,701)		(440,701)	0	(440,701)	0	0	33,726		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	03/31/2020	0	8,385,946	.68205	0	0	0	(273,949)		(273,949)	0	(273,949)	0	0	20,965		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	03/31/2020	0	5,104,489	.68205	0	0	0	(166,752)		(166,752)	0	(166,752)	0	0	12,761		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	03/31/2020	0	4,375,276	.68205	0	0	0	(142,930)		(142,930)	0	(142,930)	0	0	10,938		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	03/31/2020	0	3,281,457	.68205	0	0	0	(107,198)		(107,198)	0	(107,198)	0	0	8,204		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	03/31/2020	0	1,823,032	.68205	0	0	0	(59,554)		(59,554)	0	(59,554)	0	0	4,558		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2019	03/31/2020	0	443,957	.6881	0	0	0	(10,491)		(10,491)	0	(10,491)	0	0	1,110		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2019	03/31/2020	0	275,973	.6881	0	0	0	(6,521)		(6,521)	0	(6,521)	0	0	690		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2019	03/31/2020	0	167,984	.6881	0	0	0	(3,969)		(3,969)	0	(3,969)	0	0	420		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2019	03/31/2020	0	143,986	.6881	0	0	0	(3,402)		(3,402)	0	(3,402)	0	0	360		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2019	03/31/2020	0	107,990	.6881	0	0	0	(2,552)		(2,552)	0	(2,552)	0	0	270		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2019	03/31/2020	0	59,994	.6881	0	0	0	(1,418)		(1,418)	0	(1,418)	0	0	150		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	01/13/2020	0	358,213	1.22617	0	0	0	(28,893)		(28,893)	0	(28,893)	0	0	335		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	01/13/2020	0	15,650,480	1.22617	0	0	0	(1,262,362)		(1,262,362)	0	(1,262,362)	0	0	14,628		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	01/13/2020	0	4,443,746	1.22617	0	0	0	(358,431)		(358,431)	0	(358,431)	0	0	4,154		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	01/13/2020	0	7,381,630	1.22617	0	0	0	(595,400)		(595,400)	0	(595,400)	0	0	6,900		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	01/13/2020	0	217,192	1.22617	0	0	0	(17,519)		(17,519)	0	(17,519)	0	0	203		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	01/13/2020	0	167,732	1.22617	0	0	0	(13,529)		(13,529)	0	(13,529)	0	0	157		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	01/13/2020	0	272,934	1.22617	0	0	0	(22,015)		(22,015)	0	(22,015)	0	0	255		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	01/13/2020	0	1,273,830	1.22617	0	0	0	(102,747)		(102,747)	0	(102,747)	0	0	1,191		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	01/13/2020	0	4,306,860	1.22617	0	0	0	(347,390)		(347,390)	0	(347,390)	0	0	4,026		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	01/13/2020	0	594,160	1.22617	0	0	0	(47,925)		(47,925)	0	(47,925)	0	0	555		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	01/13/2020	0	24,515	1.22617	0	0	0	(1,977)		(1,977)	0	(1,977)	0	0	23		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	01/13/2020	0	36,355	1.22617	0	0	0	(2,932)		(2,932)	0	(2,932)	0	0	34		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	01/13/2020	0	3,040,490	1.22617	0	0	0	(245,245)		(245,245)	0	(245,245)	0	0	2,842		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2019	01/16/2020	0	3,263,853	1.25925	0	0	0	(170,930)		(170,930)	0	(170,930)	0	0	3,384		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2019	01/16/2020	0	2,786,030	1.25925	0	0	0	(145,906)		(145,906)	0	(145,906)	0	0	2,889		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2019	01/16/2020	0	697,652	1.25925	0	0	0	(36,537)		(36,537)	0	(36,537)	0	0	723		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2019	01/16/2020	0	854,891	1.25925	0	0	0	(44,771)		(44,771)	0	(44,771)	0	0	886		FX (Foreign Exchange)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2019	01/24/2020	0	6,090,689	1.29918	0	0	0	(123,498)		(123,498)	0	(123,498)	0	0	7,735		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2019	01/24/2020	0	1,153,859	1.29918	0	0	0	(23,396)		(23,396)	0	(23,396)	0	0	1,465		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2019	01/24/2020	0	16,037,258	1.29918	0	0	0	(325,179)		(325,179)	0	(325,179)	0	0	20,367		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2019	01/24/2020	0	2,925,646	1.29918	0	0	0	(59,322)		(59,322)	0	(59,322)	0	0	3,716		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2019	01/24/2020	0	979,027	1.29918	0	0	0	(19,851)		(19,851)	0	(19,851)	0	0	1,243		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2019	01/24/2020	0	1,077,338	1.29918	0	0	0	(21,845)		(21,845)	0	(21,845)	0	0	1,368		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2019	01/30/2020	0	9,354,496	1.2899	0	0	0	(259,839)		(259,839)	0	(259,839)	0	0	13,282		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2019	01/30/2020	0	1,596,025	1.2899	0	0	0	(44,333)		(44,333)	0	(44,333)	0	0	2,266		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2019	01/30/2020	0	2,660,041	1.2899	0	0	0	(73,888)		(73,888)	0	(73,888)	0	0	3,777		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2019	01/30/2020	0	1,386,763	1.2899	0	0	0	(38,520)		(38,520)	0	(38,520)	0	0	1,969		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2019	02/18/2020	0	9,704,221	1.287675	0	0	0	(291,216)		(291,216)	0	(291,216)	0	0	17,610		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2019	02/18/2020	0	16,189,255	1.287675	0	0	0	(485,827)		(485,827)	0	(485,827)	0	0	29,378		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2019	02/21/2020	0	4,647,005	1.29502	0	0	0	(112,721)		(112,721)	0	(112,721)	0	0	8,687		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2019	02/21/2020	0	2,049,857	1.29502	0	0	0	(49,723)		(49,723)	0	(49,723)	0	0	3,832		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2019	02/21/2020	0	5,134,593	1.29502	0	0	0	(124,548)		(124,548)	0	(124,548)	0	0	9,599		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2019	02/21/2020	0	2,049,857	1.29502	0	0	0	(49,723)		(49,723)	0	(49,723)	0	0	3,832		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2019	02/24/2020	0	11,434,719	1.2957	0	0	0	(272,098)		(272,098)	0	(272,098)	0	0	21,984		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2019	03/02/2020	0	8,561,721	1.2913	0	0	0	(235,047)		(235,047)	0	(235,047)	0	0	17,756		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2019	03/02/2020	0	12,509,873	1.2913	0	0	0	(343,437)		(343,437)	0	(343,437)	0	0	25,944		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2019	03/02/2020	0	10,023,614	1.2913	0	0	0	(275,181)		(275,181)	0	(275,181)	0	0	20,788		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2019	03/02/2020	0	667,800	1.2913	0	0	0	(18,333)		(18,333)	0	(18,333)	0	0	1,385		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2019	03/02/2020	0	1,876,440	1.2913	0	0	0	(51,514)		(51,514)	0	(51,514)	0	0	3,892		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2019	03/02/2020	0	125,014	1.2913	0	0	0	(3,432)		(3,432)	0	(3,432)	0	0	259		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2019	03/02/2020	0	1,463,593	1.2913	0	0	0	(40,180)		(40,180)	0	(40,180)	0	0	3,035		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2019	03/02/2020	0	1,998,788	1.2913	0	0	0	(54,873)		(54,873)	0	(54,873)	0	0	4,145		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2019	03/02/2020	0	3,604,371	1.2913	0	0	0	(98,952)		(98,952)	0	(98,952)	0	0	7,475		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2019	03/02/2020	0	1,266,991	1.2913	0	0	0	(34,783)		(34,783)	0	(34,783)	0	0	2,628		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2019	03/02/2020	0	1,507,283	1.2913	0	0	0	(41,380)		(41,380)	0	(41,380)	0	0	3,126		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2019	01/09/2020	0	10,576,878	1.3175	0	0	0	(60,049)		(60,049)	0	(60,049)	0	0	8,226		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2019	01/09/2020	0	3,126,783	1.3175	0	0	0	(17,752)		(17,752)	0	(17,752)	0	0	2,432		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2019	01/09/2020	0	7,143,839	1.3175	0	0	0	(40,558)		(40,558)	0	(40,558)	0	0	5,556		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	03/16/2020	0	645,167	1.3161	0	0	0	(5,501)		(5,501)	0	(5,501)	0	0	1,477		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	03/16/2020	0	500,607	1.3161	0	0	0	(4,268)		(4,268)	0	(4,268)	0	0	1,146		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	03/16/2020	0	303,398	1.3161	0	0	0	(2,587)		(2,587)	0	(2,587)	0	0	695		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	03/16/2020	0	1,211,808	1.3161	0	0	0	(10,333)		(10,333)	0	(10,333)	0	0	2,774		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2019	03/20/2020	0	9,887,552	1.3122	0	0	0	(114,880)		(114,880)	0	(114,880)	0	0	23,211		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2019	03/20/2020	0	5,161,692	1.3122	0	0	0	(59,972)		(59,972)	0	(59,972)	0	0	12,117		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2019	03/20/2020	0	955,001	1.3122	0	0	0	(11,096)		(11,096)	0	(11,096)	0	0	2,242		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2019	03/20/2020	0	1,083,110	1.3122	0	0	0	(12,584)		(12,584)	0	(12,584)	0	0	2,543		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2019	03/20/2020	0	6,603,479	1.3122	0	0	0	(76,724)		(76,724)	0	(76,724)	0	0	15,502		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2019	03/20/2020	0	7,104,272	1.3122	0	0	0	(82,542)		(82,542)	0	(82,542)	0	0	16,677		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2019	03/20/2020	0	4,658,539	1.3122	0	0	0	(54,126)		(54,126)	0	(54,126)	0	0	10,936		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2019	03/20/2020	0	5,704,133	1.3122	0	0	0	(66,274)		(66,274)	0	(66,274)	0	0	13,390		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2019	03/20/2020	0	5,515,317	1.3122	0	0	0	(64,081)		(64,081)	0	(64,081)	0	0	12,947		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2019	03/20/2020	0	4,789,979	1.3122	0	0	0	(55,653)		(55,653)	0	(55,653)	0	0	11,244		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2019	03/20/2020	0	1,328,479	1.3122	0	0	0	(15,435)		(15,435)	0	(15,435)	0	0	3,119		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2019	03/20/2020	0	4,729,545	1.3122	0	0	0	(54,951)		(54,951)	0	(54,951)	0	0	11,103		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2019	01/27/2020	0	2,639,194	1.2953	0	0	0	(61,793)		(61,793)	0	(61,793)	0	0	3,555		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2019	03/30/2020	0	2,236,865	1.3119	0	0	0	(27,099)		(27,099)	0	(27,099)	0	0	5,562		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2019	03/30/2020	0	3,418,789	1.3119	0	0	0	(41,418)		(41,418)	0	(41,418)	0	0	8,501		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2019	03/30/2020	0	2,441,992	1.3119	0	0	0	(29,584)		(29,584)	0	(29,584)	0	0	6,072		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2019	03/30/2020	0	1,465,195	1.3119	0	0	0	(17,751)		(17,751)	0	(17,751)	0	0	3,643		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2019	03/30/2020	0	128,717	1.3119	0	0	0	(1,559)		(1,559)	0	(1,559)	0	0	320		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2019	03/30/2020	0	514,867	1.3119	0	0	0	(6,238)		(6,238)	0	(6,238)	0	0	1,280		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2019	03/30/2020	0	257,434	1.3119	0	0	0	(3,119)		(3,119)	0	(3,119)	0	0	640		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2019	03/30/2020	0	901,018	1.3119	0	0	0	(10,916)		(10,916)	0	(10,916)	0	0	2,240		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2019	03/30/2020	0	901,018	1.3119	0	0	0	(10,916)		(10,916)	0	(10,916)	0	0	2,240		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2019	03/30/2020	0	5,193,725	1.3119	0	0	0	(62,921)		(62,921)	0	(62,921)	0	0	12,914		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2019	03/30/2020	0	128,717	1.3119	0	0	0	(1,559)		(1,559)	0	(1,559)	0	0	320		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2019	02/03/2020	0	2,830,265	1.3117	0	0	0	(30,586)		(30,586)	0	(30,586)	0	0	4,278		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2019	01/27/2020	0	39,350,392	1.2958	0	0	0	(905,820)		(905,820)	0	(905,820)	0	0	53,007		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2019	01/27/2020	0	29,965,571	1.2958	0	0	0	(689,787)		(689,787)	0	(689,787)	0	0	40,365		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2019	01/27/2020	0	9,549,468	1.2958	0	0	0	(219,822)		(219,822)	0	(219,822)	0	0	12,864		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2019	01/27/2020	0	5,268,672	1.2958	0	0	0	(121,281)		(121,281)	0	(121,281)	0	0	7,097		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2019	01/27/2020	0	7,944,390	1.2958	0	0	0	(182,875)		(182,875)	0	(182,875)	0	0	10,701		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2019	01/27/2020	0	4,161,347	1.2958	0	0	0	(95,791)		(95,791)	0	(95,791)	0	0	5,606		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2019	01/27/2020	0	5,453,477	1.2958	0	0	0	(125,535)		(125,535)	0	(125,535)	0	0	7,346		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2019	01/27/2020	0	8,725,563	1.2958	0	0	0	(200,857)		(200,857)	0	(200,857)	0	0	11,754		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2019	01/27/2020	0	2,378,663	1.29	0	0	0	(65,682)		(65,682)	0	(65,682)	0	0	3,204		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2019	01/27/2020	0	1,245,966	1.29	0	0	0	(34,405)		(34,405)	0	(34,405)	0	0	1,678		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	01/27/2020	0	2,469,988	1.3147	0	0	0	(20,579)		(20,579)	0	(20,579)	0	0	3,327		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	01/27/2020	0	1,293,803	1.3147	0	0	0	(10,779)		(10,779)	0	(10,779)	0	0	1,743		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2019	04/30/2020	0	5,803,394	1.30627	0	0	0	(100,164)		(100,164)	0	(100,164)	0	0	16,753		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2019	04/30/2020	0	5,539,603	1.30627	0	0	0	(95,611)		(95,611)	0	(95,611)	0	0	15,991		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2019	04/30/2020	0	3,693,069	1.30627	0	0	0	(63,741)		(63,741)	0	(63,741)	0	0	10,661		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2019	04/30/2020	0	4,088,755	1.30627	0	0	0	(70,570)		(70,570)	0	(70,570)	0	0	11,803		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2019	02/07/2020	0	1,678,664	1.29128	0	0	0	(45,098)		(45,098)	0	(45,098)	0	0	2,683		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2019	02/07/2020	0	2,066,048	1.29128	0	0	0	(55,505)		(55,505)	0	(55,505)	0	0	3,302		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2019	02/07/2020	0	6,843,784	1.29128	0	0	0	(183,861)		(183,861)	0	(183,861)	0	0	10,937		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2019	02/07/2020	0	55,395,912	1.29128	0	0	0	(1,488,235)		(1,488,235)	0	(1,488,235)	0	0	88,525		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2019	02/07/2020	0	4,132,096	1.29128	0	0	0	(111,011)		(111,011)	0	(111,011)	0	0	6,603		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2019	02/07/2020	0	903,896	1.29128	0	0	0	(24,284)		(24,284)	0	(24,284)	0	0	1,444		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2019	02/07/2020	0	5,035,992	1.29128	0	0	0	(135,294)		(135,294)	0	(135,294)	0	0	8,048		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2019	02/07/2020	0	19,240,072	1.29128	0	0	0	(516,893)		(516,893)	0	(516,893)	0	0	30,747		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2019	02/07/2020	0	2,324,304	1.29128	0	0	0	(62,443)		(62,443)	0	(62,443)	0	0	3,714		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2019	02/07/2020	0	15,753,616	1.29128	0	0	0	(423,228)		(423,228)	0	(423,228)	0	0	25,175		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2019	02/07/2020	0	41,320,960	1.29128	0	0	0	(1,110,105)		(1,110,105)	0	(1,110,105)	0	0	66,033		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	01/13/2020	0	1,439,359	.751428	0	0	0	(37,864)		(37,864)	0	(37,864)	0	0	1,345		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	01/13/2020	0	646,852	.751428	0	0	0	(17,016)		(17,016)	0	(17,016)	0	0	605		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	01/13/2020	0	1,944,192	.751428	0	0	0	(51,145)		(51,145)	0	(51,145)	0	0	1,817		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2019	02/28/2020	0	4,246,631	.753239	0	0	0	(101,547)		(101,547)	0	(101,547)	0	0	8,456		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2019	02/28/2020	0	3,375,803	.753239	0	0	0	(80,724)		(80,724)	0	(80,724)	0	0	6,722		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2019	02/28/2020	0	2,434,496	.753239	0	0	0	(58,215)		(58,215)	0	(58,215)	0	0	4,848		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2019	02/28/2020	0	1,495,579	.753239	0	0	0	(35,763)		(35,763)	0	(35,763)	0	0	2,978		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2019	02/28/2020	0	2,250,535	.753239	0	0	0	(53,816)		(53,816)	0	(53,816)	0	0	4,481		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	01/13/2020	0	555,188	1.10315	0	0	0	(10,084)		(10,084)	0	(10,084)	0	0	519		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	01/13/2020	0	698,764	1.10315	0	0	0	(12,692)		(12,692)	0	(12,692)	0	0	653		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	01/13/2020	0	2,683,036	1.10315	0	0	0	(48,732)		(48,732)	0	(48,732)	0	0	2,508		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	01/13/2020	0	1,042,647	1.10315	0	0	0	(18,938)		(18,938)	0	(18,938)	0	0	975		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	01/13/2020	0	619,659	1.10315	0	0	0	(11,255)		(11,255)	0	(11,255)	0	0	579		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	01/13/2020	0	1,355,441	1.10315	0	0	0	(24,619)		(24,619)	0	(24,619)	0	0	1,267		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2019	01/13/2020	0	451,650	1.10315	0	0	0	(8,203)		(8,203)	0	(8,203)	0	0	422		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2019	01/27/2020	0	4,039,413	1.11735	0	0	0	(24,683)		(24,683)	0	(24,683)	0	0	5,441		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2019	01/27/2020	0	7,123,320	1.11735	0	0	0	(43,528)		(43,528)	0	(43,528)	0	0	9,595		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2019	01/27/2020	0	2,406,458	1.11735	0	0	0	(14,705)		(14,705)	0	(14,705)	0	0	3,242		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	03/16/2020	0	1,477,876	1.1183	0	0	0	(12,278)		(12,278)	0	(12,278)	0	0	3,384		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	03/16/2020	0	610,522	1.1183	0	0	0	(5,072)		(5,072)	0	(5,072)	0	0	1,398		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	03/16/2020	0	370,013	1.1183	0	0	0	(3,074)		(3,074)	0	(3,074)	0	0	847		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	03/16/2020	0	786,822	1.1183	0	0	0	(6,537)		(6,537)	0	(6,537)	0	0	1,801		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	03/19/2020	0	3,867,836	1.122	0	0	0	(20,043)		(20,043)	0	(20,043)	0	0	9,024		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2019	03/20/2020	0	2,183,967	1.1184	0	0	0	(18,490)		(18,490)	0	(18,490)	0	0	5,127		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	01/10/2020	0	221,048	1.10524	0	0	0	(3,548)		(3,548)	0	(3,548)	0	0	181		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	01/10/2020	0	1,436,812	1.10524	0	0	0	(23,061)		(23,061)	0	(23,061)	0	0	1,178		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	01/10/2020	0	4,531,484	1.10524	0	0	0	(72,731)		(72,731)	0	(72,731)	0	0	3,715		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	01/10/2020	0	60,677,676	1.10524	0	0	0	(973,883)		(973,883)	0	(973,883)	0	0	49,742		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	01/10/2020	0	442,096	1.10524	0	0	0	(7,096)		(7,096)	0	(7,096)	0	0	362		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	01/10/2020	0	1,547,336	1.10524	0	0	0	(24,835)		(24,835)	0	(24,835)	0	0	1,268		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	01/10/2020	0	442,096	1.10524	0	0	0	(7,096)		(7,096)	0	(7,096)	0	0	362		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	01/10/2020	0	7,073,536	1.10524	0	0	0	(113,531)		(113,531)	0	(113,531)	0	0	5,799		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	01/10/2020	0	110,524	1.10524	0	0	0	(1,774)		(1,774)	0	(1,774)	0	0	91		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	01/10/2020	0	3,315,720	1.10524	0	0	0	(53,218)		(53,218)	0	(53,218)	0	0	2,718		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	01/10/2020	0	6,189,344	1.10524	0	0	0	(99,340)		(99,340)	0	(99,340)	0	0	5,074		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	01/10/2020	0	1,215,764	1.10524	0	0	0	(19,513)		(19,513)	0	(19,513)	0	0	997		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	01/10/2020	0	12,820,784	1.10524	0	0	0	(205,775)		(205,775)	0	(205,775)	0	0	10,510		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	01/10/2020	0	29,730,956	1.10524	0	0	0	(477,185)		(477,185)	0	(477,185)	0	0	24,373		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	01/10/2020	0	123,013,212	1.10524	0	0	0	(1,974,376)		(1,974,376)	0	(1,974,376)	0	0	100,844		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	01/10/2020	0	2,873,624	1.10524	0	0	0	(46,122)		(46,122)	0	(46,122)	0	0	2,356		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	01/10/2020	0	2,210,480	1.10524	0	0	0	(35,478)		(35,478)	0	(35,478)	0	0	1,812		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	01/10/2020	0	6,520,916	1.10524	0	0	0	(104,661)		(104,661)	0	(104,661)	0	0	5,346		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	01/10/2020	0	663,144	1.10524	0	0	0	(10,644)		(10,644)	0	(10,644)	0	0	544		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	01/10/2020	0	31,720,388	1.10524	0	0	0	(509,116)		(509,116)	0	(509,116)	0	0	26,004		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	01/10/2020	0	27,741,524	1.10524	0	0	0	(445,255)		(445,255)	0	(445,255)	0	0	22,742		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	01/10/2020	0	5,305,152	1.10524	0	0	0	(85,148)		(85,148)	0	(85,148)	0	0	4,349		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	01/10/2020	0	37,799,208	1.10524	0	0	0	(606,681)		(606,681)	0	(606,681)	0	0	30,987		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2019	01/10/2020	0	17,794,364	1.10524	0	0	0	(285,602)		(285,602)	0	(285,602)	0	0	14,588		FX (Foreign Exchange)
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	(20,756,605)	XXX	(20,756,605)	5,315,794	(26,072,399)	0	0	1,739,239	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	(20,756,605)	XXX	(62,546,185)	5,315,794	(26,072,399)	0	0	12,232,314	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										281,080,033	(166,022)	132,490,051	624,988,203	XXX	820,275,335	(13,683,980)	(87,748,075)	16,931,081	10,491,876	194,017,631	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										713,175,208	7,522,983	135,662,311	1,474,527,270	XXX	1,474,527,270	393,691,990	(14,925,123)	(19,882,690)	0	677,025,622	XXX	XXX
1719999999. Subtotal - Replication										(3,377,963)	29,320,121	6,720,834	26,310,247	XXX	39,537,064	0	0	(794,501)	0	987,074,716	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										990,877,277	36,677,083	274,873,195	2,125,825,720	XXX	2,334,339,669	380,008,010	(102,673,198)	(3,746,111)	10,491,876	1,858,117,969	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	AN (Anticipatory) - Hedges to capture market value change netted cumulative gain of $24.434 million.
0003	EL (Equity Risk Liability) - Hedges on exposure to equity-driven change in product liabilities captured cumulative net market value loss of $50.124 million.
0004	FX (Foreign Exchange) - Hedges against impact of changes in foreign currency exchange rates on cashflow values captured cumulative net market value gain of $36.268 million.
0005	LD (Liability Cashflow) - Hedges against impact of changes in interest rates on value of liability cashflows contributed approximately 0.29 years to general account portfolio duration.
0006	PD (Duration) - Hedges against impact of changes in interest rates on portfolio value contributed approximately -0.02 years to general account portfolio duration.
0007	RC (Credit Replications) - Derivatives used to replicate the investment characteristics of authorized cash market instruments captured cumulative net market value gain of $39.537 million.
0008	SD (Asset Cashflow) - Hedges against impact of changes in interest rates on value of specific assets contributed approximately 0.09 years to general account portfolio duration.
	Note that duration dollar based contribution to general account portfolio duration uses duration dollars divided by general account invested assets ($206B) as of 12/31/2018

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Minova Insurance Holdings Ltd Warrant	Bond Portfolio Hedge	D1	Equity/Index	Minova Insurance Holdings Ltd None	10/16/2014	10/31/2022	10/08/2019	Option Closing Sale	219	219	97.330261	21,334	0	304,822	0	0		(58,400)	0	0	283,488	0	0	AN (Anticipatory)
Minova Insurance Holdings Ltd Warrant	Bond Portfolio Hedge	D1	Equity/Index	Minova Insurance Holdings Ltd None	10/16/2014	10/31/2022	10/08/2019	Option Closing Sale	67	67	97.330235	6,493	0	92,772	0	0		(17,774)	0	0	86,279	0	0	AN (Anticipatory)
Minova Insurance Holdings Ltd Warrant	Bond Portfolio Hedge	D1	Equity/Index	Minova Insurance Holdings Ltd None	10/16/2014	10/31/2022	10/08/2019	Option Closing Sale	534	534	97.330254	51,943	0	742,175	0	0		(142,191)	0	0	690,232	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2018	01/03/2019	01/03/2019	Expiration-Purchased Option	3,723	10,100,000	2713.05999999999	499,950	0	0	0	0		499,950	0	0	(499,950)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/16/2018	01/15/2019	01/15/2019	Expiration-Purchased Option	2,737	7,600,000	2776.42000000001	326,800	0	0	0	0		326,089	0	0	(326,800)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/16/2018	01/15/2019	01/15/2019	Expiration-Purchased Option	2,233	6,200,000	2776.42000000001	288,300	0	0	0	0		287,720	0	0	(288,300)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/16/2018	01/15/2019	01/15/2019	Expiration-Purchased Option	81	225,000	2776.42000000001	12,623	0	0	0	0		12,601	0	0	(12,623)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2018	02/04/2019	02/04/2019	Option Closing Sale	2,794	7,400,000	2648.94000000001	446,960	0	212,116	0	0		403,796	0	0	(234,844)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2018	02/15/2019	02/15/2019	Option Closing Sale	1,465	4,000,000	2731.19999999998	183,600	0	65,026	0	0		169,019	0	0	(118,574)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2018	02/15/2019	02/15/2019	Option Closing Sale	2,124	5,800,000	2731.19999999998	292,320	0	94,288	0	0		271,178	0	0	(198,032)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2018	02/15/2019	02/15/2019	Option Closing Sale	101	275,000	2731.19999999998	18,838	0	4,471	0	0		17,835	0	0	(14,367)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2018	03/04/2019	03/04/2019	Option Closing Sale	3,087	8,400,000	2720.94000000001	460,320	0	221,875	0	0		409,132	0	0	(238,445)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2018	03/15/2019	03/15/2019	Option Closing Sale	3,203	8,800,000	2747.32999999999	410,080	0	240,714	0	0		360,392	0	0	(169,366)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2018	03/15/2019	03/15/2019	Option Closing Sale	2,184	6,000,000	2747.32999999999	309,300	0	164,123	0	0		275,422	0	0	(145,177)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2018	03/15/2019	03/15/2019	Option Closing Sale	55	150,000	2747.32999999999	10,245	0	4,103	0	0		9,398	0	0	(6,142)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2018	04/03/2019	04/03/2019	Option Closing Sale	2,792	7,300,000	2614.44999999998	413,180	0	723,034	0	0		253,038	0	0	309,854	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2018	04/15/2019	04/15/2019	Option Closing Sale	2,614	7,000,000	2677.84000000001	319,900	0	595,323	0	0		213,924	0	0	275,423	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2018	04/15/2019	04/15/2019	Option Closing Sale	1,494	4,000,000	2677.84000000001	201,600	0	340,185	0	0		141,042	0	0	138,585	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2018	04/15/2019	04/15/2019	Option Closing Sale	121	325,000	2677.84000000001	21,970	0	27,640	0	0		17,050	0	0	5,670	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2018	05/03/2019	05/03/2019	Option Closing Sale	2,586	6,800,000	2629.73	366,520	0	816,885	0	0		200,727	0	0	450,365	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2018	05/15/2019	05/17/2019	Option Closing Sale	2,360	6,400,000	2711.44999999998	288,000	0	329,294	0	0		191,204	0	0	41,294	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2018	05/15/2019	05/17/2019	Option Closing Sale	1,660	4,500,000	2711.44999999998	221,400	0	231,535	0	0		153,340	0	0	10,135	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2018	05/15/2019	05/17/2019	Option Closing Sale	240	650,000	2711.44999999998	40,105	0	33,444	0	0		30,274	0	0	(6,661)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2018	06/03/2019	06/03/2019	Expiration-Purchased Option	1,638	4,500,000	2746.86999999999	296,700	0	0	0	0		176,250	0	0	(236,700)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/15/2018	06/17/2019	06/17/2019	Option Closing Sale	2,482	6,900,000	2779.6599999999 99	312,570	0	273,080	0	0		230,396	0	0	(39,490)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/15/2018	06/17/2019	06/17/2019	Option Closing Sale	1,763	4,900,000	2779.6599999999 99	242,550	0	193,926	0	0		184,195	0	0	(48,624)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/15/2018	06/17/2019	06/17/2019	Option Closing Sale	252	700,000	2779.6599999999 99	43,190	0	27,704	0	0		34,854	0	0	(15,486)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/03/2018	07/03/2019	07/03/2019	Option Closing Sale	1,474	4,000,000	2713.2199999999 98	218,400	0	416,627	0	0		137,613	0	0	198,227	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/16/2018	07/15/2019	07/16/2019	Option Closing Sale	2,037	5,700,000	2798.4299999999 98	265,050	0	439,696	0	0		192,664	0	0	174,646	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/16/2018	07/15/2019	07/16/2019	Option Closing Sale	2,037	5,700,000	2798.4299999999 98	247,950	0	439,696	0	0		175,564	0	0	191,746	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/16/2018	07/15/2019	07/16/2019	Option Closing Sale	393	1,100,000	2798.4299999999 98	66,440	0	84,854	0	0		52,471	0	0	18,414	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	08/03/2018	08/05/2019	08/05/2019	Option Closing Sale	915	2,600,000	2840.3499999999 99	133,900	0	4,019	0	0		104,956	0	0	(129,881)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	08/15/2018	08/15/2019	08/15/2019	Option Closing Sale	1,845	5,200,000	2818.3699999999 99	230,880	0	53,930	0	0		160,421	0	0	(176,950)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	08/15/2018	08/15/2019	08/15/2019	Option Closing Sale	4,222	11,900,000	2818.3699999999 99	565,250	0	123,418	0	0		404,008	0	0	(441,832)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	08/15/2018	08/15/2019	08/15/2019	Option Closing Sale	44	125,000	2818.3699999999 99	7,800	0	1,296	0	0		6,106	0	0	(6,504)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/04/2018	09/03/2019	09/03/2019	Option Closing Sale	1,174	3,400,000	2896.7199999999 98	176,460	0	11,209	0	0		144,442	0	0	(165,251)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/17/2018	09/16/2019	09/16/2019	Option Closing Sale	1,800	5,200,000	2888.8000000000 02	233,480	0	196,494	0	0		178,552	0	0	(36,986)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/17/2018	09/16/2019	09/16/2019	Option Closing Sale	1,904	5,500,000	2888.8000000000 02	260,700	0	207,830	0	0		202,603	0	0	(52,870)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/17/2018	09/16/2019	09/16/2019	Option Closing Sale	78	225,000	2888.8000000000 02	13,973	0	8,502	0	0		11,596	0	0	(5,470)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/03/2018	10/03/2019	10/03/2019	Expiration-Purchased Option	1,299	3,800,000	2925.5100000000 02	200,260	0	0	0	0		164,545	0	0	(200,260)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/15/2018	10/15/2019	10/15/2019	Option Closing Sale	1,127	3,100,000	2750.79	139,500	0	275,979	0	0		60,718	0	0	136,479	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/15/2018	10/15/2019	10/15/2019	Option Closing Sale	1,490	4,100,000	2750.79	200,080	0	365,004	0	0		95,884	0	0	164,924	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/15/2018	10/15/2019	10/15/2019	Option Closing Sale	91	250,000	2750.79	17,675	0	22,256	0	0		11,322	0	0	4,581	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	11/05/2018	11/04/2019	11/04/2019	Option Closing Sale	913	2,500,000	2738.3099999999 99	139,000	0	310,374	0	0		67,350	0	0	171,374	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	11/15/2018	11/15/2019	11/15/2019	Option Closing Sale	1,319	3,600,000	2730.1999999999 98	159,120	0	514,591	0	0		48,761	0	0	355,471	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	11/15/2018	11/15/2019	11/15/2019	Option Closing Sale	2,124	5,800,000	2730.1999999999 98	277,820	0	829,063	0	0		100,020	0	0	551,243	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	11/15/2018	11/15/2019	11/15/2019	Option Closing Sale	46	125,000	2730.1999999999 98	9,325	0	17,868	0	0		5,493	0	0	8,543	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	12/03/2018	12/03/2019	12/03/2019	Option Closing Sale	1,218	3,400,000	2790.3699999999 99	181,560	0	368,991	0	0		98,902	0	0	187,431	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2018	12/16/2019	12/17/2019	Option Closing Sale	1,728	4,400,000	2545.9400000000 01	186,560	0	1,115,597	0	0		(112,841)	0	0	929,037	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	12/17/2018	12/16/2019	12/17/2019	Option Closing Sale	3,535	9,000,000	2545.9400000000 01	415,800	0	2,281,904	0	0		(196,612)	0	0	1,866,104	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	12/17/2018	12/16/2019	12/17/2019	Option Closing Sale	88	225,000	2545.9400000000 01	18,810	0	57,048	0	0		3,500	0	0	38,238	0	0	EL (Equity Risk Liability)
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												10,412,582	0	13,884,780	0	0	XXX	6,768,499	0	0	3,472,197	0	0	XXX
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	07/12/2018	04/16/2019	04/16/2019	Expiration-Purchased Option	35,773	99,999,995	2795.3800000000 01	4,560,000	0	0	0	0		(6,180,311)	0	0	(4,560,000)	0	0	EL (Equity Risk Liability)
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options												4,560,000	0	0	0	0	XXX	(6,180,311)	0	0	(4,560,000)	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												14,972,582	0	13,884,780	0	0	XXX	588,188	0	0	(1,087,803)	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												10,412,582	0	13,884,780	0	0	XXX	6,768,499	0	0	3,472,197	0	0	XXX
0449999999. Total Purchased Options - Put Options												4,560,000	0	0	0	0	XXX	(6,180,311)	0	0	(4,560,000)	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												14,972,582	0	13,884,780	0	0	XXX	588,188	0	0	(1,087,803)	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	11/20/2019	12/18/2019	12/18/2019	Option Closing Purchase	476,190	25,000,000	52.5	0	(20,000)	(82,750)	0	0		0	0	0	(62,750)	0	0	CR (Credit Risk)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	01/03/2018	01/03/2019	01/03/2019	Option Expiration-Written	3,309	10,100,000	3052.1900000000 01	0	0	0	0	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	01/16/2018	01/15/2019	01/15/2019	Option Expiration-Written	2,506	7,600,000	3033.2399999999 98	0	0	0	0	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	01/16/2018	01/15/2019	01/15/2019	Option Expiration-Written	2,016	6,200,000	3074.8899999999 99	0	0	0	0	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	02/05/2018	02/04/2019	02/04/2019	Option Expiration-Written	2,483	7,400,000	2980.0599999999 99	0	0	0	0	0		574	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	02/15/2018	02/15/2019	02/15/2019	Option Expiration-Written	1,341	4,000,000	2983.8400000000 01	0	0	0	0	0		792	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	02/15/2018	02/15/2019	02/15/2019	Option Expiration-Written	1,917	5,800,000	3024.8000000000 02	0	0	0	0	0		724	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	03/05/2018	03/04/2019	03/04/2019	Option Expiration-Written	2,744	8,400,000	3061.0599999999 99	0	0	0	0	0		2,035	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	03/15/2018	03/15/2019	03/15/2019	Option Expiration-Written	2,932	8,800,000	3001.46	0	0	0	0	0		5,316	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	03/15/2018	03/15/2019	03/15/2019	Option Expiration-Written	1,972	6,000,000	3042.6700000000 01	0	0	0	0	0		2,550	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	04/03/2018	04/03/2019	04/03/2019	Option Expiration-Written	2,482	7,300,000	2941.2600000000 02	0	0	0	0	0		12,151	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	04/16/2018	04/15/2019	04/15/2019	Option Expiration-Written	2,393	7,000,000	2925.54	0	0	0	0	0		16,544	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	04/16/2018	04/15/2019	04/15/2019	Option Expiration-Written	1,349	4,000,000	2965.71	0	0	0	0	0		7,030	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	05/03/2018	05/03/2019	05/03/2019	Option Expiration-Written	2,299	6,800,000	2958.4499999999 98	0	0	0	0	0		17,713	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	05/15/2018	05/15/2019	05/15/2019	Option Expiration-Written	2,161	6,400,000	2962.2600000000 02	0	0	0	0	0		18,784	0	0	0	0	0	EL (Equity Risk Liability)

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Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/15/2018	05/15/2019	05/15/2019	Option Expiration-Written	1,499	4,500,000	3002.92999999998	0	0	0	0	0		10,398	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/04/2018	06/03/2019	06/03/2019	Option Expiration-Written	1,456	4,500,000	3090.23	0	0	0	0	0		7,468	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/15/2018	06/17/2019	06/17/2019	Option Expiration-Written	2,272	6,900,000	3036.78000000002	0	0	0	0	0		19,054	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/15/2018	06/17/2019	06/17/2019	Option Expiration-Written	1,592	4,900,000	3078.46999999998	0	0	0	0	0		10,261	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/03/2018	07/03/2019	07/03/2019	Option Expiration-Written	1,316	4,000,000	3038.80999999999	0	0	0	0	0		13,058	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/16/2018	07/15/2019	07/15/2019	Option Expiration-Written	1,856	5,700,000	3071.28000000002	0	0	0	0	0		16,434	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/16/2018	07/15/2019	07/15/2019	Option Expiration-Written	1,873	5,700,000	3043.29	0	0	0	0	0		19,449	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	08/03/2018	08/05/2019	08/05/2019	Option Expiration-Written	817	2,600,000	3181.19000000001	0	0	0	0	0		4,555	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	08/15/2018	08/15/2019	08/15/2019	Option Expiration-Written	1,697	5,200,000	3064.98	0	0	0	0	0		19,719	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	08/15/2018	08/15/2019	08/15/2019	Option Expiration-Written	3,847	11,900,000	3093.15999999999	0	0	0	0	0		39,294	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/04/2018	09/03/2019	09/03/2019	Option Expiration-Written	1,048	3,400,000	3244.32999999999	0	0	0	0	0		5,180	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/17/2018	09/16/2019	09/16/2019	Option Expiration-Written	1,655	5,200,000	3141.57000000002	0	0	0	0	0		17,098	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/17/2018	09/16/2019	09/16/2019	Option Expiration-Written	1,735	5,500,000	3170.46	0	0	0	0	0		15,216	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/03/2018	10/03/2019	10/03/2019	Option Expiration-Written	1,160	3,800,000	3276.57000000002	0	0	0	0	0		6,160	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/15/2018	10/15/2019	10/15/2019	Option Closing Purchase	1,039	3,100,000	2984.61000000001	0	0	(12,475)	0	0		23,936	0	0	(12,475)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/15/2018	10/15/2019	10/15/2019	Option Expiration-Written	1,361	4,100,000	3012.11999999999	0	0	0	0	0		27,300	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	11/05/2018	11/04/2019	11/04/2019	Option Closing Purchase	815	2,500,000	3066.90999999999	0	0	(10,371)	0	0		15,453	0	0	(10,371)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	11/15/2018	11/15/2019	11/15/2019	Option Closing Purchase	1,215	3,600,000	2962.27	0	0	(208,587)	0	0		36,894	0	0	(208,587)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	11/15/2018	11/15/2019	11/15/2019	Option Closing Purchase	1,940	5,800,000	2989.57000000002	0	0	(278,061)	0	0		51,481	0	0	(278,061)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	12/03/2018	12/03/2019	12/03/2019	Option Expiration-Written	1,088	3,400,000	3125.21	0	0	0	0	0		19,516	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2018	12/16/2019	12/17/2019	Option Closing Purchase	1,593	4,400,000	2762.34000000001	0	0	(741,606)	0	0		136,287	0	0	(741,606)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2018	12/16/2019	12/17/2019	Option Closing Purchase	3,228	9,000,000	2787.80000000002	0	0	(1,426,919)	0	0		251,126	0	0	(1,426,919)	0	0	EL (Equity Risk Liability)
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												0	(20,000)	(2,760,769)	0	0	XXX	849,554	0	0	(2,740,769)	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												0	(20,000)	(2,760,769)	0	0	XXX	849,554	0	0	(2,740,769)	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												0	(20,000)	(2,760,769)	0	0	XXX	849,554	0	0	(2,740,769)	0	0	XXX

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0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												0	(20,000)	(2,760,769)	0	0	XXX	849,554	0	0	(2,740,769)	0	0	XXX
Interest Rate Swap - 105466PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/31/2014	03/01/2024	01/08/2019	Sale	0	3,626,000	2.3493 / 2.797	0	0	(49,562)	(230)	0		0	0	0	(49,562)	0	0	100.00% \ 100.00%
Interest Rate Swap - 105467PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/31/2014	03/01/2024	01/08/2019	Sale	0	1,568,000	2.3493 / 2.797	0	0	(21,432)	(100)	0		0	0	0	(21,432)	0	0	100.00% \ 100.00%
Interest Rate Swap - 105468PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/31/2014	03/01/2024	01/08/2019	Sale	0	21,266,000	2.3493 / 2.797	0	0	(290,672)	(1,351)	0		0	0	0	(290,672)	0	0	100.00% \ 100.00%
Interest Rate Swap - 105469PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/31/2014	03/01/2024	01/08/2019	Sale	0	9,114,000	2.3493 / 2.797	0	0	(124,574)	(579)	0		0	0	0	(124,574)	0	0	100.00% \ 100.00%
Interest Rate Swap - 105470PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/31/2014	03/01/2024	01/08/2019	Sale	0	13,426,000	2.3493 / 2.797	0	0	(183,512)	(853)	0		0	0	0	(183,512)	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	05/01/2019	Maturity	0	1,469	2.5015 / 2.795	0	0	0	(1)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	06/03/2019	Maturity	0	1,208	2.4859 / 2.795	0	0	0	(1)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	07/01/2019	Maturity	0	1,483	2.44 / 2.795	0	0	0	(2)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	08/01/2019	Maturity	0	1,223	2.4024 / 2.795	0	0	0	(2)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	09/03/2019	Maturity	0	1,230	2.2298 / 2.795	0	0	0	(3)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	10/01/2019	Maturity	0	1,504	2.089 / 2.795	0	0	0	(4)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	11/01/2019	Maturity	0	1,244	2.0315 / 2.795	0	0	0	(4)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	12/02/2019	Maturity	0	1,518	1.7814 / 2.795	0	0	0	(6)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	05/01/2019	Maturity	0	898	2.5015 / 2.795	0	0	0	(1)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	06/03/2019	Maturity	0	738	2.4859 / 2.795	0	0	0	(1)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	07/01/2019	Maturity	0	906	2.44 / 2.795	0	0	0	(1)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	08/01/2019	Maturity	0	747	2.4024 / 2.795	0	0	0	(1)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	09/03/2019	Maturity	0	751	2.2298 / 2.795	0	0	0	(2)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	10/01/2019	Maturity	0	919	2.089 / 2.795	0	0	0	(2)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	11/01/2019	Maturity	0	760	2.0315 / 2.795	0	0	0	(3)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2014	03/20/2024	12/02/2019	Maturity	0	927	1.7814 / 2.795	0	0	0	(4)	0		0	0	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	05/01/2019	Maturity	0	12,189	2.5015 / 2.795	0	0	0	(12)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	06/03/2019	Maturity	0	10,025	2.4859 / 2.795	0	0	0	(12)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	07/01/2019	Maturity	0	12,305	2.44 / 2.795	0	0	0	(18)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	08/01/2019	Maturity	0	10,145	2.4024 / 2.795	0	0	0	(17)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	09/03/2019	Maturity	0	10,199	2.2298 / 2.795	0	0	0	(22)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	10/01/2019	Maturity	0	12,475	2.089 / 2.795	0	0	0	(34)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	11/01/2019	Maturity	0	10,321	2.0315 / 2.795	0	0	0	(34)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	12/02/2019	Maturity	0	12,594	1.7814 / 2.795	0	0	0	(52)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	05/01/2019	Maturity	0	7,668	2.5015 / 2.795	0	0	0	(7)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	06/03/2019	Maturity	0	6,307	2.4859 / 2.795	0	0	0	(7)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	07/01/2019	Maturity	0	7,741	2.44 / 2.795	0	0	0	(11)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	08/01/2019	Maturity	0	6,382	2.4024 / 2.795	0	0	0	(11)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	09/03/2019	Maturity	0	6,416	2.2298 / 2.795	0	0	0	(14)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	10/01/2019	Maturity	0	7,848	2.089 / 2.795	0	0	0	(21)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	11/01/2019	Maturity	0	6,493	2.0315 / 2.795	0	0	0	(21)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	12/02/2019	Maturity	0	7,923	1.7814 / 2.795	0	0	0	(33)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	05/01/2019	Maturity	0	1,212	2.5015 / 2.795	0	0	0	(1)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	06/03/2019	Maturity	0	996	2.4859 / 2.795	0	0	0	(1)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	07/01/2019	Maturity	0	1,223	2.44 / 2.795	0	0	0	(2)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	08/01/2019	Maturity	0	1,008	2.4024 / 2.795	0	0	0	(2)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	09/03/2019	Maturity	0	1,014	2.2298 / 2.795	0	0	0	(2)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	10/01/2019	Maturity	0	1,240	2.089 / 2.795	0	0	0	(3)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	11/01/2019	Maturity	0	1,026	2.0315 / 2.795	0	0	0	(3)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2014	03/20/2024	12/02/2019	Maturity	0	1,252	1.7814 / 2.795	0	0	0	(5)	0		0	0	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 121103CMD - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Group Structure Settlement Cash Flows	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2012	02/24/2022	04/01/2019	Sale	0	236,500,000	2.0634 / 2.4855	(371,072)	0	(1,338,031)	(260,155)	0		308,011	0	0	(1,031,352)	0	0	99% \ 99%
Interest Rate Swap - 121104CMD - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Group Structure Settlement Cash Flows	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2012	02/24/2022	04/01/2019	Sale	0	313,500,000	2.0634 / 2.4855	(491,886)	0	(1,773,669)	(344,856)	0		408,294	0	0	(1,367,141)	0	0	99% \ 99%
Interest Rate Swap - 70867PRD - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	01/05/2019	Maturity	0	0	2.7769 / 5.47	0	0	0	(17)	0		0	0	0	0	0	0	100% \ 95%
Interest Rate Swap - 70867PRD - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	01/07/2019	Maturity	0	28,308	2.7769 / 5.47	0	0	0	13	0		0	0	0	0	0	0	100% \ 95%
Interest Rate Swap - 70867PRD - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	02/05/2019	Maturity	0	28,437	2.9108 / 5.47	0	0	0	(67)	0		0	0	0	0	0	0	100% \ 95%
Interest Rate Swap - 70867PRD - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	03/05/2019	Maturity	0	28,566	2.912 / 5.47	0	0	0	(133)	0		0	0	0	0	0	0	100% \ 95%
Interest Rate Swap - 70867PRD - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	04/05/2019	Maturity	0	28,697	2.8799 / 5.47	0	0	0	(193)	0		0	0	0	0	0	0	100% \ 95%
Interest Rate Swap - 70867PRD - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	05/05/2019	Maturity	0	0	2.8751 / 5.47	0	0	0	(543)	0		0	0	0	0	0	0	100% \ 95%
Interest Rate Swap - 70867PRD - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	05/06/2019	Maturity	0	28,827	2.8751 / 5.47	0	0	0	289	0		0	0	0	0	0	0	100% \ 95%
Interest Rate Swap - 70867PRD - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	05/31/2019	Sale	0	9,786,299	2.8751 / 5.47	0	0	0	(105,436)	0		0	0	0	0	0	0	100% \ 95%
Interest Rate Swap - 73338CM - Receive: Floating 3 Month Libor +53.8 BPS Pay: Fixed	694308GE1 - PACIFIC GAS & ELEC CO CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2006	03/01/2034	01/24/2019	Sale	0	5,000,000	3.2756 / 6.05	0	0	(1,619,812)	(9,248)	0		0	0	0	(1,619,812)	0	0	100.00% \ 100.00%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	01/10/2019	Maturity	0	79,293	2.6979 / 5.62	0	0	0	(58)	0		0	0	0	0	0	0	99.98% \ 98.34%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	02/10/2019	Maturity	0	0	2.8265 / 5.62	0	0	0	(485)	0		0	0	0	0	0	0	99.98% \ 98.34%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	02/11/2019	Maturity	0	79,664	2.8265 / 5.62	0	0	0	254	0		0	0	0	0	0	0	99.98% \ 98.34%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	03/10/2019	Maturity	0	0	2.8279 / 5.62	0	0	0	(862)	0		0	0	0	0	0	0	99.98% \ 98.34%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	03/11/2019	Maturity	0	80,037	2.8279 / 5.62	0	0	0	431	0		0	0	0	0	0	0	99.98% \ 98.34%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	04/10/2019	Maturity	0	80,412	2.8038 / 5.62	0	0	0	(622)	0		0	0	0	0	0	0	99.98% \ 98.34%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	05/10/2019	Maturity	0	80,789	2.7923 / 5.62	0	0	0	(815)	0		0	0	0	0	0	0	99.98% \ 98.34%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	06/10/2019	Maturity	0	81,167	2.7624 / 5.62	0	0	0	(1,006)	0		0	0	0	0	0	0	99.98% \ 98.34%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	07/10/2019	Maturity	0	81,547	2.7226 / 5.62	0	0	0	(1,208)	0		0	0	0	0	0	0	99.98% \ 98.34%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	08/10/2019	Maturity	0	0	2.6904 / 5.62	0	0	0	(2,801)	0		0	0	0	0	0	0	99.98% \ 98.34%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	08/12/2019	Maturity	0	81,929	2.6904 / 5.62	0	0	0	1,406	0		0	0	0	0	0	0	99.98% \ 98.34%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	09/10/2019	Maturity	0	82,313	2.5119 / 5.62	0	0	0	(1,620)	0		0	0	0	0	0	0	99.98% \ 98.34%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	10/10/2019	Maturity	0	82,698	2.36 / 5.62	0	0	0	(1,853)	0		0	0	0	0	0	0	99.98% \ 98.34%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	11/10/2019	Maturity	0	0	2.2498 / 5.62	0	0	0	(4,008)	0		0	0	0	0	0	0	99.98% \ 98.34%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	11/12/2019	Maturity	0	0	2.2498 / 5.62	0	0	0	1,929	0		0	0	0	0	0	0	99.98% \ 98.34%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	12/10/2019	Maturity	0	83,475	2.07 / 5.62	0	0	0	(2,345)	0		0	0	0	0	0	0	99.98% \ 98.34%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	01/15/2019	Maturity	0	29,169	2.7625 / 5.58	0	0	0	(32)	0		0	0	0	0	0	0	99.99% \ 99.38%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	02/15/2019	Maturity	0	29,305	2.8163 / 5.58	0	0	0	(97)	0		0	0	0	0	0	0	99.99% \ 99.38%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	03/15/2019	Maturity	0	29,441	2.7962 / 5.58	0	0	0	(171)	0		0	0	0	0	0	0	99.99% \ 99.38%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	04/15/2019	Maturity	0	29,578	2.7912 / 5.58	0	0	0	(238)	0		0	0	0	0	0	0	99.99% \ 99.38%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	05/15/2019	Maturity	0	29,715	2.78 / 5.58	0	0	0	(308)	0		0	0	0	0	0	0	99.99% \ 99.38%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	06/15/2019	Maturity	0	0	2.747 / 5.58	0	0	0	(759)	0		0	0	0	0	0	0	99.99% \ 99.38%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	06/17/2019	Maturity	0	29,853	2.747 / 5.58	0	0	0	385	0		0	0	0	0	0	0	99.99% \ 99.38%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	07/15/2019	Maturity	0	29,992	2.7017 / 5.58	0	0	0	(452)	0		0	0	0	0	0	0	99.99% \ 99.38%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	08/15/2019	Maturity	0	30,132	2.6324 / 5.58	0	0	0	(525)	0		0	0	0	0	0	0	99.99% \ 99.38%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	09/15/2019	Maturity	0	0	2.5025 / 5.58	0	0	0	(1,192)	0		0	0	0	0	0	0	99.99% \ 99.38%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	09/16/2019	Maturity	0	30,272	2.5025 / 5.58	0	0	0	590	0		0	0	0	0	0	0	99.99% \ 99.38%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	10/15/2019	Maturity	0	30,413	2.3349 / 5.58	0	0	0	(688)	0		0	0	0	0	0	0	99.99% \ 99.38%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	11/15/2019	Maturity	0	30,554	2.2209 / 5.58	0	0	0	(775)	0		0	0	0	0	0	0	99.99% \ 99.38%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	12/15/2019	Maturity	0	0	2.0728 / 5.58	0	0	0	(1,637)	0		0	0	0	0	0	0	99.99% \ 99.38%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	12/16/2019	Maturity	0	30,696	2.0728 / 5.58	0	0	0	770	0		0	0	0	0	0	0	99.99% \ 99.38%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	01/15/2019	Maturity	0	63,324	2.9013 / 6.03	0	0	0	(77)	0		0	0	0	0	0	0	99.97% \ 99.69%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	02/15/2019	Maturity	0	63,642	2.9551 / 6.03	0	0	0	(235)	0		0	0	0	0	0	0	99.97% \ 99.69%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	03/15/2019	Maturity	0	63,962	2.935 / 6.03	0	0	0	(412)	0		0	0	0	0	0	0	99.97% \ 99.69%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	04/15/2019	Maturity	0	64,283	2.93 / 6.03	0	0	0	(575)	0		0	0	0	0	0	0	99.97% \ 99.69%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	05/15/2019	Maturity	0	64,606	2.9188 / 6.03	0	0	0	(745)	0		0	0	0	0	0	0	99.97% \ 99.69%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	06/15/2019	Maturity	0	0	2.8858 / 6.03	0	0	0	(1,784)	0		0	0	0	0	0	0	99.97% \ 99.69%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	06/17/2019	Maturity	0	64,931	2.8858 / 6.03	0	0	0	880	0		0	0	0	0	0	0	99.97% \ 99.69%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	07/15/2019	Maturity	0	65,257	2.8405 / 6.03	0	0	0	(1,092)	0		0	0	0	0	0	0	99.97% \ 99.69%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	08/15/2019	Maturity	0	65,585	2.7712 / 6.03	0	0	0	(1,270)	0		0	0	0	0	0	0	99.97% \ 99.69%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	09/15/2019	Maturity	0	0	2.6413 / 6.03	0	0	0	(2,804)	0		0	0	0	0	0	0	99.97% \ 99.69%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	09/16/2019	Maturity	0	65,915	2.6413 / 6.03	0	0	0	1,351	0		0	0	0	0	0	0	99.97% \ 99.69%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	10/15/2019	Maturity	0	66,246	2.4737 / 6.03	0	0	0	(1,661)	0		0	0	0	0	0	0	99.97% \ 99.69%

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	11/15/2019	Maturity	0	66,579	2.3597 / 6.03	0	0	0	(1,869)	0		0	0	0	0	0	0	99.97% \ 99.69%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	12/15/2019	Maturity	0	0	2.2116 / 6.03	0	0	0	(3,856)	0		0	0	0	0	0	0	99.97% \ 99.69%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	12/16/2019	Maturity	0	66,913	2.2116 / 6.03	0	0	0	1,768	0		0	0	0	0	0	0	99.97% \ 99.69%
Interest Rate Swap - 77116PR - Receive: Floating 3 Month Libor +55.6 BPS Pay: Fixed	Q8277*AL5 - Santos Finance Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2007	08/02/2019	08/02/2019	Maturity	0	25,000,000	3.1316 / 6.3	0	0	0	(450,530)	0		0	0	0	0	0	0	100% \ 99%
Interest Rate Swap - 77265PR - Receive: Floating 3 Month Libor +60.3 BPS Pay: Fixed	N5224#AG5 - Lekkerland Finance B.V. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	08/16/2019	08/16/2019	Maturity	0	22,700,000	3.127 / 6.46	0	0	0	(457,109)	0		0	0	0	0	0	0	100% \ 99%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	06/30/2019	Maturity	0	0	3.4728 / 6.01	0	0	0	(13,371)	0		0	0	0	0	0	0	99.98% \ 99.99%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	07/01/2019	Maturity	0	447,436	3.4728 / 6.01	0	0	0	8,049	0		0	0	0	0	0	0	99.98% \ 99.99%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	12/31/2019	Maturity	0	447,436	2.9854 / 6.01	0	0	0	(11,735)	0		0	0	0	0	0	0	99.98% \ 99.99%
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(862,959)	0	(5,401,262)	(1,679,711)	0	XXX	716,305	0	0	(4,688,056)	0	0	XXX
Currency Swap - 102336PR - Receive: Fixed USD Pay: Fixed CAD	C1025#AB8 - Black Diamond Ltd. Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2013	07/05/2022	11/04/2019	Sale	0	20,154,534	5.039 / 5.58	0	0	4,060,213	104,385	0		0	(4,586,344)	0	4,060,213	0	0	100.00% \ 100.00%
Currency Swap - 103887PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AA1 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2021	06/19/2019	Sale	0	13,418,030	4.57 / 3.46	0	0	0	105,611	0		0	(2,139,485)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 104031PR - Receive: Fixed USD Pay: Fixed GBP	G18708#AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2013	02/01/2044	06/19/2019	Sale	0	23,800,000	5.04 / 4.45	0	0	0	160,439	0		0	(5,173,023)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 104031PR - Receive: Fixed USD Pay: Fixed GBP	G18708#AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2013	02/01/2044	12/02/2019	Sale	0	23,800,000	5.04 / 4.45	0	0	0	39,107	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 104590PR - Receive: Fixed USD Pay: Fixed CAD	390730AJ8 - Great Lakes Power Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	06/16/2023	06/16/2019	Maturity	0	909,659	3.49 / 3.77	0	0	148,508	1,402	0		0	(164,642)	0	148,508	0	0	99.91% \ 100.00%
Currency Swap - 104590PR - Receive: Fixed USD Pay: Fixed CAD	390730AJ8 - Great Lakes Power Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	06/16/2023	12/16/2019	Maturity	0	211,775	3.49 / 3.77	0	0	31,650	682	0		0	(38,330)	0	31,650	0	0	99.91% \ 100.00%
Currency Swap - 104789PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2014	05/17/2021	06/19/2019	Sale	0	7,500,000	3.63 / 2.36	0	0	0	59,240	0		0	(1,269,168)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 104873PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AB3 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/18/2039	12/10/2019	Sale	0	8,050,000	4.8175 / 4.52	0	0	0	(45,558)	0		0	(1,950,964)	0	0	0	0	99.95% \ 99.98%
Currency Swap - 104874PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AB3 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/18/2039	06/19/2019	Sale	0	7,745,000	4.8175 / 4.52	0	0	0	49,417	0		0	(1,877,045)	0	0	0	0	99.95% \ 99.98%
Currency Swap - 104874PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AB3 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/18/2039	12/02/2019	Sale	0	7,745,000	4.8175 / 4.52	0	0	0	8,397	0		0	0	0	0	0	0	99.95% \ 99.98%
Currency Swap - 105714PR - Receive: Fixed USD Pay: Fixed CAD	C29698#AB6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2014	06/30/2033	12/10/2019	Sale	0	5,459,452	5.73 / 5.85	0	0	0	(160)	0		0	(1,098,446)	0	0	0	0	99.98% \ 100.00%
Currency Swap - 105715PR - Receive: Fixed USD Pay: Fixed CAD	C29698#AB6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2014	06/30/2033	06/19/2019	Sale	0	5,440,000	5.73 / 5.85	0	0	0	25,588	0		0	(1,094,532)	0	0	0	0	99.98% \ 100.00%
Currency Swap - 105715PR - Receive: Fixed USD Pay: Fixed CAD	C29698#AB6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2014	06/30/2033	12/02/2019	Sale	0	5,440,000	5.73 / 5.85	0	0	0	13,087	0		0	0	0	0	0	0	99.98% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 106686PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/04/2012	07/31/2023	01/30/2019	Maturity	0	29,639	4.31 / 4.24	0	0	5,578	23	0		0	(6,193)	0	5,578	0	0	100.00% \ 100.00%
Currency Swap - 106686PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/04/2012	07/31/2023	04/30/2019	Maturity	0	29,639	4.31 / 4.24	0	0	5,640	87	0		0	(6,193)	0	5,640	0	0	100.00% \ 100.00%
Currency Swap - 106686PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/04/2012	07/31/2023	07/30/2019	Maturity	0	29,639	4.31 / 4.24	0	0	7,267	149	0		0	(6,193)	0	7,267	0	0	100.00% \ 100.00%
Currency Swap - 106686PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/04/2012	07/31/2023	10/30/2019	Maturity	0	29,639	4.31 / 4.24	0	0	5,944	226	0		0	(6,193)	0	5,944	0	0	100.00% \ 100.00%
Currency Swap - 106686PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/04/2012	07/31/2023	12/18/2019	Sale	0	7,765,493	4.31 / 4.24	0	0	1,384,663	68,277	0		0	(1,622,554)	0	1,384,664	0	0	100.00% \ 100.00%
Currency Swap - 106688PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/01/2014	07/31/2023	01/30/2019	Maturity	0	14,494	4.31 / 4.24	0	0	2,728	11	0		0	(3,028)	0	2,728	0	0	100.00% \ 100.00%
Currency Swap - 106688PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/01/2014	07/31/2023	04/30/2019	Maturity	0	14,494	4.31 / 4.24	0	0	2,758	43	0		0	(3,028)	0	2,758	0	0	100.00% \ 100.00%
Currency Swap - 106688PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/01/2014	07/31/2023	07/30/2019	Maturity	0	14,494	4.31 / 4.24	0	0	3,554	73	0		0	(3,028)	0	3,554	0	0	100.00% \ 100.00%
Currency Swap - 106688PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/01/2014	07/31/2023	10/30/2019	Maturity	0	14,494	4.31 / 4.24	0	0	2,907	111	0		0	(3,028)	0	2,907	0	0	100.00% \ 100.00%
Currency Swap - 106688PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/01/2014	07/31/2023	12/18/2019	Sale	0	3,797,316	4.31 / 4.24	0	0	677,099	33,387	0		0	(793,427)	0	677,098	0	0	100.00% \ 100.00%
Currency Swap - 106698PR - Receive: Fixed USD Pay: Fixed EUR	L0001*AA4 - AAE RailLease S.A.R.L. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/26/2012	11/30/2022	06/19/2019	Sale	0	10,000,000	5.09 / 4.725	0	0	0	45,271	0		0	(1,179,398)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106804PR - Receive: Fixed USD Pay: Fixed EUR	750009681 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2014	12/31/2020	03/28/2019	Sale	0	18,608,162	3.27 / 1.46	0	0	1,485,941	88,095	0		0	(1,469,973)	0	1,485,941	0	0	100.00% \ 100.00%
Currency Swap - 106805PR - Receive: Fixed USD Pay: Fixed EUR	750009681 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2014	12/31/2020	03/28/2019	Sale	0	37,782,568	3.27 / 1.46	0	0	3,017,100	178,872	0		0	(2,984,677)	0	3,017,100	0	0	100.00% \ 100.00%
Currency Swap - 106806PR - Receive: Fixed USD Pay: Fixed EUR	750009681 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2014	12/31/2020	03/28/2019	Sale	0	21,040,590	3.27 / 1.46	0	0	1,680,181	99,611	0		0	(1,662,125)	0	1,680,181	0	0	100.00% \ 100.00%
Currency Swap - 106807PR - Receive: Fixed USD Pay: Fixed EUR	750009681 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2014	12/31/2020	03/28/2019	Sale	0	16,657,134	3.27 / 1.46	0	0	1,330,143	78,859	0		0	(1,315,849)	0	1,330,143	0	0	100.00% \ 100.00%
Currency Swap - 106808PR - Receive: Fixed USD Pay: Fixed EUR	750009681 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2014	12/31/2020	03/28/2019	Sale	0	9,020,179	3.27 / 1.46	0	0	720,300	42,704	0		0	(712,559)	0	720,300	0	0	100.00% \ 100.00%
Currency Swap - 106809PR - Receive: Fixed USD Pay: Fixed EUR	750009681 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/24/2014	12/31/2020	03/28/2019	Sale	0	18,507,927	3.27 / 1.46	0	0	1,477,937	87,621	0		0	(1,462,055)	0	1,477,937	0	0	100.00% \ 100.00%
Currency Swap - 106882PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AB3 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/15/2013	10/17/2023	10/17/2019	Maturity	0	1,543,707	4.4655 / 3.64	0	0	271,524	17,080	0		0	(235,416)	0	271,524	0	0	100.00% \ 100.00%
Currency Swap - 107170PR - Receive: Fixed USD Pay: Fixed GBP	G18468AJ6 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/18/2011	07/22/2019	07/22/2019	Maturity	0	7,607,600	4.5045 / 4.85	0	0	1,665,827	23,188	0		0	(1,551,950)	0	106,744	1,559,083	0	100.00% \ 100.00%
Currency Swap - 107176PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AM5 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/30/2010	01/04/2019	01/04/2019	Maturity	0	30,489,181	4.785 / 5.005	0	0	7,720,769	2,491	0		0	(87,111)	0	(357,988)	0	0	100.00% \ 100.00%
Currency Swap - 107238PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AB4 - MITIE Treasury Management Ltd GBP GTD Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2010	12/16/2019	12/16/2019	Maturity	0	988,080	4.334 / 4.38	0	0	151,506	7,974	0		0	(189,084)	0	(62,704)	214,210	0	100.00% \ 100.00%
Currency Swap - 107239PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AB4 - MITIE Treasury Management Ltd GBP GTD Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2010	12/16/2019	12/16/2019	Maturity	0	2,993,883	4.334 / 4.38	0	0	459,062	24,161	0		0	(572,925)	0	(189,993)	649,055	0	100.00% \ 100.00%
Currency Swap - 107240PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AB4 - MITIE Treasury Management Ltd GBP GTD Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2010	12/16/2019	12/16/2019	Maturity	0	27,666,248	4.334 / 4.38	0	0	4,242,158	223,273	0		0	(5,294,354)	0	(1,755,709)	5,997,867	0	100.00% \ 100.00%
Currency Swap - 107309PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/13/2013	03/16/2020	03/15/2019	Maturity	0	45,031	4.4075 / 3.75	0	0	5,647	108	0		0	(5,280)	0	5,647	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 107309PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/13/2013	03/16/2020	06/15/2019	Maturity	0	0	4.4075 / 0	45,031	0	45,031	904	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107309PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/13/2013	03/16/2020	06/17/2019	Maturity	0	0	4.4075 / 3.75	(45,031)	0	(39,036)	(685)	0		0	(5,280)	0	5,995	0	0	100.00% \ 100.00%
Currency Swap - 107309PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/13/2013	03/16/2020	09/12/2019	Sale	0	13,054,223	4.4075 / 3.75	0	0	1,836,830	101,589	0		0	(1,530,721)	0	1,836,830	0	0	100.00% \ 100.00%
Currency Swap - 107327PR - Receive: Fixed USD Pay: Fixed CAD	C1025#AA0 - Black Diamond Ltd. Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/05/2011	07/08/2019	01/07/2019	Maturity	0	90,943	5.72 / 6.44	(450)	0	25,232	14	0		0	67,503	0	(70,511)	1,353	0	100.00% \ 100.00%
Currency Swap - 107327PR - Receive: Fixed USD Pay: Fixed CAD	C1025#AA0 - Black Diamond Ltd. Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/05/2011	07/08/2019	04/07/2019	Maturity	0	90,943	5.72 / 6.44	(450)	0	25,522	257	0		0	(27,338)	0	25,972	0	0	100.00% \ 100.00%
Currency Swap - 107327PR - Receive: Fixed USD Pay: Fixed CAD	C1025#AA0 - Black Diamond Ltd. Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/05/2011	07/08/2019	07/08/2019	Maturity	0	90,943	5.72 / 6.44	(450)	0	24,123	506	0		0	(27,338)	0	24,573	0	0	100.00% \ 100.00%
Currency Swap - 107328PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2010	07/26/2019	07/26/2019	Maturity	0	10,619,804	4.445 / 4.095	0	0	1,460,017	49,380	0		0	(1,208,929)	0	210,750	1,249,268	0	100.00% \ 100.00%
Currency Swap - 107329PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2010	07/26/2019	07/26/2019	Maturity	0	20,057,283	4.445 / 4.095	0	0	2,757,488	93,262	0		0	(2,283,265)	0	398,036	2,359,452	0	100.00% \ 100.00%
Currency Swap - 107330PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2010	07/26/2019	07/26/2019	Maturity	0	11,612,111	4.445 / 4.095	0	0	1,596,440	53,994	0		0	(1,321,890)	0	230,442	1,365,998	0	100.00% \ 100.00%
Currency Swap - 107331PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2010	07/26/2019	06/19/2019	Sale	0	28,776,923	4.445 / 4.095	0	0	0	109,354	0		0	(3,275,885)	0	(3,385,192)	3,385,192	0	100.00% \ 100.00%
Currency Swap - 107331PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2010	07/26/2019	07/26/2019	Maturity	0	28,776,923	4.445 / 4.095	0	0	3,956,269	24,454	0		0	0	0	3,956,269	0	0	100.00% \ 100.00%
Currency Swap - 107332PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2010	07/26/2019	07/26/2019	Maturity	0	6,692,799	4.445 / 4.095	0	0	920,130	31,120	0		0	(761,890)	0	132,818	787,312	0	100.00% \ 100.00%
Currency Swap - 107333PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2010	07/26/2019	07/26/2019	Maturity	0	15,718,576	4.445 / 4.095	0	0	2,161,000	73,088	0		0	(1,789,359)	0	311,935	1,849,065	0	100.00% \ 100.00%
Currency Swap - 107340PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/09/2010	08/11/2020	06/19/2019	Sale	0	21,974,348	5.205 / 4.825	0	0	0	111,291	0		0	(3,015,876)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107366PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/12/2011	04/14/2021	06/19/2019	Sale	0	7,966,852	5.71 / 5.82	0	0	0	37,921	0		0	(1,741,955)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107371PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/11/2011	07/13/2021	06/19/2019	Sale	0	8,004,802	5.518 / 5.34	0	0	0	44,063	0		0	(1,494,404)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107490PR - Receive: Fixed USD Pay: Fixed EUR	G7333#AC6 - RPC Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/13/2011	12/15/2021	08/02/2019	Sale	0	2,096,432	4.937 / 4.77	0	0	255,623	10,571	0		0	(280,874)	0	255,623	0	0	100.00% \ 100.00%
Currency Swap - 107491PR - Receive: Fixed USD Pay: Fixed EUR	G7333#AC6 - RPC Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/13/2011	12/15/2021	08/02/2019	Sale	0	1,227,375	4.937 / 4.77	0	0	149,657	6,189	0		0	(164,440)	0	149,657	0	0	100.00% \ 100.00%
Currency Swap - 107492PR - Receive: Fixed USD Pay: Fixed EUR	N67048AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/05/2012	10/23/2027	12/11/2019	Sale	0	4,810,000	4.37 / 3.932	0	0	292,180	44,284	0		0	(599,777)	0	292,180	0	0	100.00% \ 100.00%
Currency Swap - 107493PR - Receive: Fixed USD Pay: Fixed EUR	N67048AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/05/2012	10/23/2027	12/11/2019	Sale	0	15,000,000	4.37 / 3.932	0	0	911,164	138,098	0		0	(1,870,406)	0	911,164	0	0	100.00% \ 100.00%
Currency Swap - 107494PR - Receive: Fixed USD Pay: Fixed EUR	N67048AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/05/2012	10/23/2027	12/11/2019	Sale	0	15,000,000	4.37 / 3.932	0	0	911,164	138,098	0		0	(1,870,406)	0	911,164	0	0	100.00% \ 100.00%
Currency Swap - 107495PR - Receive: Fixed USD Pay: Fixed EUR	N67048AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/05/2012	10/23/2027	12/11/2019	Sale	0	13,060,000	4.37 / 3.932	0	0	793,320	120,238	0		0	(1,628,500)	0	793,320	0	0	100.00% \ 100.00%
Currency Swap - 107496PR - Receive: Fixed USD Pay: Fixed EUR	N67048AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/05/2012	10/23/2027	12/11/2019	Sale	0	13,000,000	4.37 / 3.932	0	0	789,675	119,685	0		0	(1,621,018)	0	789,675	0	0	100.00% \ 100.00%
Currency Swap - 107499PR - Receive: Fixed USD Pay: Fixed EUR	B03968AC2 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/20/2012	09/26/2022	03/19/2019	Sale	0	14,942,625	3.995 / 3.61	0	0	780,778	23,190	0		0	(1,736,856)	0	780,778	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 107500PR - Receive: Fixed USD Pay: Fixed EUR	B03968AC2 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/20/2012	09/26/2022	03/19/2019	Sale	0	1,400,000	3.995 / 3.61	0	0	73,152	2,173	0		0	(162,729)	0	73,152	0	0	100.00% \ 100.00%
Currency Swap - 107501PR - Receive: Fixed USD Pay: Fixed EUR	B03968AC2 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/20/2012	09/26/2022	03/19/2019	Sale	0	7,900,000	3.995 / 3.61	0	0	412,789	12,260	0		0	(918,257)	0	412,789	0	0	100.00% \ 100.00%
Currency Swap - 107506PR - Receive: Fixed USD Pay: Fixed EUR	B03968AB4 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/20/2012	03/19/2019	03/19/2019	Sale	0	7,482,625	3.89 / 3.52	0	0	514,139	11,235	0		0	(869,743)	0	514,139	0	0	100.00% \ 100.00%
Currency Swap - 107507PR - Receive: Fixed USD Pay: Fixed EUR	B03968AB4 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/20/2012	03/19/2019	03/19/2019	Sale	0	1,220,000	3.89 / 3.52	0	0	83,827	1,832	0		0	(141,807)	0	83,827	0	0	100.00% \ 100.00%
Currency Swap - 107508PR - Receive: Fixed USD Pay: Fixed EUR	B03968AB4 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/20/2012	03/19/2019	03/19/2019	Sale	0	7,540,000	3.89 / 3.52	0	0	518,081	11,322	0		0	(876,412)	0	518,081	0	0	100.00% \ 100.00%
Currency Swap - 107511PR - Receive: Fixed USD Pay: Fixed CAD	717046A*7 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/30/2011	01/03/2019	01/03/2019	Maturity	0	24,502,451	4.105 / 4.39	0	0	6,007,298	959	0		0	(71,802)	0	(124,552)	0	0	100.00% \ 100.00%
Currency Swap - 107512PR - Receive: Fixed USD Pay: Fixed CAD	717046A*7 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/30/2011	01/03/2019	01/03/2019	Maturity	0	13,095,588	4.105 / 4.39	0	0	3,210,663	512	0		0	(38,375)	0	(66,568)	0	0	100.00% \ 100.00%
Currency Swap - 107536PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/01/2014	07/31/2023	01/30/2019	Maturity	0	4,558	4.23 / 4.22	0	0	705	3	0		0	(803)	0	705	0	0	100.00% \ 100.00%
Currency Swap - 107536PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/01/2014	07/31/2023	04/30/2019	Maturity	0	4,558	4.23 / 4.22	0	0	715	10	0		0	(803)	0	715	0	0	100.00% \ 100.00%
Currency Swap - 107536PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/01/2014	07/31/2023	07/30/2019	Maturity	0	4,558	4.23 / 4.22	0	0	975	18	0		0	(803)	0	975	0	0	100.00% \ 100.00%
Currency Swap - 107536PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/01/2014	07/31/2023	10/30/2019	Maturity	0	4,558	4.23 / 4.22	0	0	763	27	0		0	(803)	0	763	0	0	100.00% \ 100.00%
Currency Swap - 107536PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/01/2014	07/31/2023	12/18/2019	Sale	0	1,194,243	4.23 / 4.22	0	0	165,518	8,144	0		0	(210,422)	0	165,518	0	0	100.00% \ 100.00%
Currency Swap - 107583PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/26/2014	10/09/2024	10/09/2019	Maturity	0	457,120	6.62 / 4.65	0	0	61,909	8,709	0		0	(45,658)	0	61,909	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	01/25/2019	Maturity	0	5,127	4.8455 / 4.3	0	0	734	4	0		0	(879)	0	734	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	04/25/2019	Maturity	0	5,127	4.8455 / 4.3	0	0	822	20	0		0	(879)	0	822	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	07/25/2019	Maturity	0	5,127	4.8455 / 4.3	0	0	959	36	0		0	(879)	0	959	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	10/25/2019	Maturity	0	5,127	4.8455 / 4.3	0	0	845	53	0		0	(879)	0	845	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	01/25/2019	Maturity	0	7,530	4.8455 / 4.3	0	0	1,078	7	0		0	(1,290)	0	1,078	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	04/25/2019	Maturity	0	7,530	4.8455 / 4.3	0	0	1,207	29	0		0	(1,290)	0	1,207	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	07/25/2019	Maturity	0	7,530	4.8455 / 4.3	0	0	1,408	53	0		0	(1,290)	0	1,408	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	10/25/2019	Maturity	0	7,530	4.8455 / 4.3	0	0	1,241	78	0		0	(1,290)	0	1,241	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	01/25/2019	Maturity	0	49,725	4.8455 / 4.3	0	0	7,119	43	0		0	(8,522)	0	7,119	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	04/25/2019	Maturity	0	49,725	4.8455 / 4.3	0	0	7,968	194	0		0	(8,522)	0	7,968	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	07/25/2019	Maturity	0	49,725	4.8455 / 4.3	0	0	9,300	349	0		0	(8,522)	0	9,300	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/23/2013	07/24/2023	10/25/2019	Maturity	0	49,725	4.8455 / 4.3	0	0	8,198	513	0		0	(8,522)	0	8,198	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/23/2013	07/24/2023	01/25/2019	Maturity	0	12,351	4.8455 / 4.3	0	0	1,768	11	0		0	(2,117)	0	1,768	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/23/2013	07/24/2023	04/25/2019	Maturity	0	12,351	4.8455 / 4.3	0	0	1,979	48	0		0	(2,117)	0	1,979	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/23/2013	07/24/2023	07/25/2019	Maturity	0	12,351	4.8455 / 4.3	0	0	2,310	87	0		0	(2,117)	0	2,310	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/23/2013	07/24/2023	10/25/2019	Maturity	0	12,351	4.8455 / 4.3	0	0	2,036	127	0		0	(2,117)	0	2,036	0	0	100.00% \ 100.00%
Currency Swap - 108267PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/14/2012	08/16/2021	06/19/2019	Sale	0	25,117,536	5.054 / 4.55	0	0	0	104,120	0		0	(1,849,212)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 108322PR - Receive: Fixed USD Pay: Fixed EUR	T49688AC3 - Sol SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/29/2015	03/12/2027	03/12/2019	Maturity	0	1,224,111	3.52 / 1.96	0	0	7,070	3,647	0		0	9,877	0	7,070	0	0	99.76% \ 99.96%
Currency Swap - 108641PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AC1 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	02/06/2015	03/20/2025	03/20/2019	Maturity	0	614,286	3.54 / 1.82	0	0	(108)	2,232	0		0	4,411	0	(108)	0	0	99.59% \ 99.97%
Currency Swap - 108642PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AC1 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	02/06/2015	03/20/2025	03/20/2019	Maturity	0	2,628,571	3.54 / 1.82	0	0	(463)	9,550	0		0	18,875	0	(463)	0	0	99.59% \ 99.97%
Currency Swap - 109017PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AA7 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2015	07/16/2035	06/19/2019	Sale	0	10,343,330	3.69 / 2.97	0	0	0	52,628	0		0	(1,400,177)	0	0	0	0	99.39% \ 99.85%
Currency Swap - 109017PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AA7 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2015	07/16/2035	12/02/2019	Sale	0	10,343,330	3.69 / 2.97	0	0	0	54,859	0		0	0	0	0	0	0	99.39% \ 99.85%
Currency Swap - 109020PR - Receive: Fixed USD Pay: Fixed AUD	Q6518#AC4 - NSW Ports Finance Co Pty Ltd Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2015	04/29/2030	06/19/2019	Sale	0	8,650,000	3.66 / 4.86	0	0	0	(33,733)	0		0	(679,319)	0	0	0	0	99.42% \ 99.88%
Currency Swap - 109020PR - Receive: Fixed USD Pay: Fixed AUD	Q6518#AC4 - NSW Ports Finance Co Pty Ltd Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	03/19/2015	04/29/2030	12/02/2019	Sale	0	8,650,000	3.66 / 4.86	0	0	0	(31,403)	0		0	0	0	0	0	0	99.42% \ 99.88%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D08238AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/15/2015	04/28/2025	01/28/2019	Maturity	0	1,353,939	3.25 / 1.47	0	0	(102,596)	1,764	0		0	102,087	0	(102,596)	0	0	99.79% \ 99.99%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D08238AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/15/2015	04/28/2025	04/29/2019	Maturity	0	1,353,939	3.25 / 1.47	0	0	(67,824)	7,412	0		0	102,087	0	(67,824)	0	0	99.79% \ 99.99%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D08238AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/15/2015	04/28/2025	07/29/2019	Maturity	0	1,353,939	3.25 / 1.47	0	0	(63,239)	13,186	0		0	102,087	0	(63,239)	0	0	99.79% \ 99.99%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D08238AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/15/2015	04/28/2025	10/28/2019	Maturity	0	1,353,939	3.25 / 1.47	0	0	(58,908)	18,976	0		0	102,087	0	(58,908)	0	0	99.79% \ 99.99%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/24/2015	08/27/2030	01/20/2019	Maturity	0	46,064	4.42 / 3.9	46,064	0	46,064	107	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/24/2015	08/27/2030	01/22/2019	Maturity	0	0	4.42 / 3.9	(46,064)	0	(37,961)	(88)	0		0	(8,756)	0	8,103	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/24/2015	08/27/2030	04/20/2019	Maturity	0	46,064	4.42 / 3.9	46,064	0	46,064	616	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/24/2015	08/27/2030	04/23/2019	Maturity	0	0	4.42 / 3.9	(46,064)	0	(37,901)	(457)	0		0	(8,756)	0	8,163	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/24/2015	08/27/2030	07/20/2019	Maturity	0	46,064	4.42 / 3.9	46,064	0	46,064	1,125	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/24/2015	08/27/2030	07/22/2019	Maturity	0	0	4.42 / 3.9	(46,064)	0	(36,607)	(821)	0		0	(8,756)	0	9,457	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/24/2015	08/27/2030	10/20/2019	Maturity	0	46,064	4.42 / 3.9	46,064	0	46,064	1,634	0		0	0	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/24/2015	08/27/2030	10/21/2019	Maturity	0	0	4.42 / 3.9	(46,064)	0	(38,035)	(1,177)	0		0	(8,756)	0	8,029	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/24/2015	08/27/2030	01/20/2019	Maturity	0	113,630	4.42 / 3.9	113,630	0	113,630	265	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/24/2015	08/27/2030	01/22/2019	Maturity	0	0	4.42 / 3.9	(113,630)	0	(93,643)	(216)	0		0	(21,599)	0	19,987	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/24/2015	08/27/2030	04/20/2019	Maturity	0	113,630	4.42 / 3.9	113,630	0	113,630	1,521	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/24/2015	08/27/2030	04/23/2019	Maturity	0	0	4.42 / 3.9	(113,630)	0	(93,495)	(1,127)	0		0	(21,599)	0	20,136	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/24/2015	08/27/2030	07/20/2019	Maturity	0	113,630	4.42 / 3.9	113,630	0	113,630	2,776	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/24/2015	08/27/2030	07/22/2019	Maturity	0	0	4.42 / 3.9	(113,630)	0	(90,301)	(2,026)	0		0	(21,599)	0	23,329	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/24/2015	08/27/2030	10/20/2019	Maturity	0	113,630	4.42 / 3.9	113,630	0	113,630	4,032	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/24/2015	08/27/2030	10/21/2019	Maturity	0	0	4.42 / 3.9	(113,630)	0	(93,824)	(2,904)	0		0	(21,599)	0	19,807	0	0	100.00% \ 100.00%
Currency Swap - 111104PR - Receive: Fixed USD Pay: Fixed AUD	752000114 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	11/13/2015	11/12/2025	12/18/2019	Sale	0	10,459,318	3.335 / 4.392	0	0	(485,328)	(94,666)	0		0	(132,025)	0	(485,328)	0	0	100.00% \ 100.00%
Currency Swap - 113649PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/10/2016	07/19/2028	07/19/2019	Maturity	0	416,667	4.04 / 2.23	0	0	2,876	4,110	0		0	4,849	0	2,876	0	0	100.00% \ 100.00%
Currency Swap - 113650PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/10/2016	07/19/2028	07/19/2019	Maturity	0	937,500	4.04 / 2.23	0	0	6,471	9,248	0		0	10,910	0	6,471	0	0	100.00% \ 100.00%
Currency Swap - 113741PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AB8 - Willow HoldCo 1 Ltd; and Great Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/13/2016	06/30/2023	06/19/2019	Sale	0	27,905,000	3.656 / 3.22	0	0	0	105,303	0		0	(3,034,596)	0	0	0	0	98.88% \ 99.96%
Currency Swap - 113764PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/20/2016	06/22/2026	01/25/2019	Maturity	0	102,415	3.48 / 3.1	0	0	10,569	51	0		0	(13,593)	0	10,569	0	0	100.00% \ 100.00%
Currency Swap - 113764PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/20/2016	06/22/2026	04/25/2019	Maturity	0	102,415	3.48 / 3.1	0	0	12,400	240	0		0	(13,593)	0	12,400	0	0	100.00% \ 100.00%
Currency Swap - 113764PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/20/2016	06/22/2026	07/25/2019	Maturity	0	102,415	3.48 / 3.1	0	0	15,270	436	0		0	(13,593)	0	15,270	0	0	100.00% \ 100.00%
Currency Swap - 113764PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/20/2016	06/22/2026	10/25/2019	Maturity	0	102,415	3.48 / 3.1	0	0	12,895	646	0		0	(13,593)	0	12,895	0	0	100.00% \ 100.00%
Currency Swap - 113765PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/20/2016	06/22/2026	01/25/2019	Maturity	0	50,331	3.48 / 3.1	0	0	5,194	25	0		0	(6,680)	0	5,194	0	0	100.00% \ 100.00%
Currency Swap - 113765PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/20/2016	06/22/2026	04/25/2019	Maturity	0	50,331	3.48 / 3.1	0	0	6,094	118	0		0	(6,680)	0	6,094	0	0	100.00% \ 100.00%
Currency Swap - 113765PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/20/2016	06/22/2026	07/25/2019	Maturity	0	50,331	3.48 / 3.1	0	0	7,504	214	0		0	(6,680)	0	7,504	0	0	100.00% \ 100.00%
Currency Swap - 113765PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/20/2016	06/22/2026	10/25/2019	Maturity	0	50,331	3.48 / 3.1	0	0	6,337	317	0		0	(6,680)	0	6,337	0	0	100.00% \ 100.00%
Currency Swap - 113766PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/20/2016	06/22/2026	01/25/2019	Maturity	0	7,972	3.48 / 3.1	0	0	823	4	0		0	(1,058)	0	823	0	0	100.00% \ 100.00%
Currency Swap - 113766PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/20/2016	06/22/2026	04/25/2019	Maturity	0	7,972	3.48 / 3.1	0	0	965	19	0		0	(1,058)	0	965	0	0	100.00% \ 100.00%
Currency Swap - 113766PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/20/2016	06/22/2026	07/25/2019	Maturity	0	7,972	3.48 / 3.1	0	0	1,189	34	0		0	(1,058)	0	1,189	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 113766PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	10/25/2019	Maturity	0	7,972	3.48 / 3.1	0	0	1,004	50	0		0	(1,058)	0	1,004	0	0	100.00% \ 100.00%
Currency Swap - 113792PR - Receive: Fixed USD Pay: Fixed EUR	N5321#AA0 - Low & Bonar Technical Textiles Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/21/2016	09/02/2026	09/12/2019	Sale	0	358,413	4.48 / 2.57	0	0	(966)	4,686	0		0	5,944	0	(966)	0	0	100.00% \ 100.00%
Currency Swap - 113793PR - Receive: Fixed USD Pay: Fixed EUR	N5321#AA0 - Low & Bonar Technical Textiles Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/21/2016	09/02/2026	09/12/2019	Sale	0	5,680,222	4.48 / 2.57	0	0	(15,312)	74,272	0		0	94,207	0	(15,312)	0	0	100.00% \ 100.00%
Currency Swap - 113794PR - Receive: Fixed USD Pay: Fixed EUR	N5321#AA0 - Low & Bonar Technical Textiles Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/21/2016	09/02/2026	09/12/2019	Sale	0	182,868	4.48 / 2.57	0	0	(493)	2,391	0		0	3,033	0	(493)	0	0	100.00% \ 100.00%
Currency Swap - 114063PR - Receive: Fixed USD Pay: Fixed EUR	F2526#AA9 - Deloitte SAS Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/07/2016	10/19/2023	06/19/2019	Sale	0	26,616,000	3.79 / 1.93	0	0	0	224,480	0		0	819,600	0	0	0	0	100.00% \ 100.00%
Currency Swap - 115344PR - Receive: Fixed USD Pay: Fixed EUR	T6000#AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/08/2016	01/11/2024	06/19/2019	Sale	0	27,230,000	4.25 / 2.25	0	0	0	242,576	0		0	952,865	0	0	0	0	99.82% \ 99.97%
Currency Swap - 115971PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	04/21/2019	Maturity	0	67,990	3.74 / 2.48	67,990	0	67,990	777	0		0	0	0	0	0	0	99.60% \ 99.96%
Currency Swap - 115971PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	04/23/2019	Maturity	0	0	3.74 / 2.48	(67,990)	0	(70,771)	(534)	0		0	1,674	0	(2,781)	0	0	99.60% \ 99.96%
Currency Swap - 115971PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	07/21/2019	Maturity	0	67,990	3.74 / 2.48	67,990	0	67,990	1,413	0		0	0	0	0	0	0	99.60% \ 99.96%
Currency Swap - 115971PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	07/22/2019	Maturity	0	0	3.74 / 2.48	(67,990)	0	(68,353)	(966)	0		0	1,674	0	(364)	0	0	99.60% \ 99.96%
Currency Swap - 115971PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	10/21/2019	Maturity	0	67,990	3.74 / 2.48	0	0	(3,030)	659	0		0	1,674	0	(3,030)	0	0	99.60% \ 99.96%
Currency Swap - 115972PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	04/21/2019	Maturity	0	39,315	3.74 / 2.48	39,315	0	39,315	449	0		0	0	0	0	0	0	99.60% \ 99.96%
Currency Swap - 115972PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	04/23/2019	Maturity	0	0	3.74 / 2.48	(39,315)	0	(40,924)	(309)	0		0	968	0	(1,608)	0	0	99.60% \ 99.96%
Currency Swap - 115972PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	07/21/2019	Maturity	0	39,315	3.74 / 2.48	39,315	0	39,315	817	0		0	0	0	0	0	0	99.60% \ 99.96%
Currency Swap - 115972PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	07/22/2019	Maturity	0	0	3.74 / 2.48	(39,315)	0	(39,526)	(559)	0		0	968	0	(210)	0	0	99.60% \ 99.96%
Currency Swap - 115972PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	10/21/2019	Maturity	0	39,315	3.74 / 2.48	0	0	(1,752)	381	0		0	968	0	(1,752)	0	0	99.60% \ 99.96%
Currency Swap - 115973PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	04/21/2019	Maturity	0	14,314	3.74 / 2.48	14,314	0	14,314	164	0		0	0	0	0	0	0	99.60% \ 99.96%
Currency Swap - 115973PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	04/23/2019	Maturity	0	0	3.74 / 2.48	(14,314)	0	(14,899)	(112)	0		0	352	0	(586)	0	0	99.60% \ 99.96%
Currency Swap - 115973PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	07/21/2019	Maturity	0	14,314	3.74 / 2.48	14,314	0	14,314	297	0		0	0	0	0	0	0	99.60% \ 99.96%
Currency Swap - 115973PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	07/22/2019	Maturity	0	0	3.74 / 2.48	(14,314)	0	(14,390)	(203)	0		0	352	0	(77)	0	0	99.60% \ 99.96%
Currency Swap - 115973PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/19/2021	10/21/2019	Maturity	0	14,314	3.74 / 2.48	0	0	(638)	139	0		0	352	0	(638)	0	0	99.60% \ 99.96%
Currency Swap - 116026PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/13/2016	01/05/2022	06/19/2019	Sale	0	10,481,121	3.96 / 3.46	0	0	0	27,867	0		0	(416,697)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 117084PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	01/25/2019	Maturity	0	76,533	4.95 / 3.47	0	0	(4,953)	67	0		0	2,271	0	(4,953)	0	0	100.00% \ 100.00%
Currency Swap - 117084PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	04/25/2019	Maturity	0	76,533	4.95 / 3.47	0	0	(3,329)	317	0		0	2,271	0	(3,329)	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 117084PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	07/25/2019	Maturity	0	76,533	4.95 / 3.47	0	0	(783)	574	0		0	2,271	0	(783)	0	0	100.00% \ 100.00%
Currency Swap - 117084PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	10/25/2019	Maturity	0	76,533	4.95 / 3.47	0	0	(2,890)	844	0		0	2,271	0	(2,890)	0	0	100.00% \ 100.00%
Currency Swap - 117085PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	01/25/2019	Maturity	0	129,875	4.95 / 3.47	0	0	(8,405)	115	0		0	3,854	0	(8,405)	0	0	100.00% \ 100.00%
Currency Swap - 117085PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	04/25/2019	Maturity	0	129,875	4.95 / 3.47	0	0	(5,649)	539	0		0	3,854	0	(5,649)	0	0	100.00% \ 100.00%
Currency Swap - 117085PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	07/25/2019	Maturity	0	129,875	4.95 / 3.47	0	0	(1,328)	973	0		0	3,854	0	(1,328)	0	0	100.00% \ 100.00%
Currency Swap - 117085PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	10/25/2019	Maturity	0	129,875	4.95 / 3.47	0	0	(4,904)	1,433	0		0	3,854	0	(4,904)	0	0	100.00% \ 100.00%
Currency Swap - 117086PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	01/25/2019	Maturity	0	74,678	4.95 / 3.47	0	0	(4,833)	66	0		0	2,216	0	(4,833)	0	0	100.00% \ 100.00%
Currency Swap - 117086PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	04/25/2019	Maturity	0	74,678	4.95 / 3.47	0	0	(3,248)	310	0		0	2,216	0	(3,248)	0	0	100.00% \ 100.00%
Currency Swap - 117086PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	07/25/2019	Maturity	0	74,678	4.95 / 3.47	0	0	(764)	560	0		0	2,216	0	(764)	0	0	100.00% \ 100.00%
Currency Swap - 117086PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	10/25/2019	Maturity	0	74,678	4.95 / 3.47	0	0	(2,820)	824	0		0	2,216	0	(2,820)	0	0	100.00% \ 100.00%
Currency Swap - 118111PR - Receive: Fixed USD Pay: Fixed EUR	L72728AH4 - Oriflame Cosmetics Global S.A. Senior Unseured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/07/2017	06/29/2029	09/09/2019	Sale	0	15,118,468	4.41 / 2.45	0	0	(194,688)	200,313	0		0	265,791	0	(194,688)	0	0	100.00% \ 100.00%
Currency Swap - 118112PR - Receive: Fixed USD Pay: Fixed EUR	L72728AH4 - Oriflame Cosmetics Global S.A. Senior Unseured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/07/2017	06/29/2029	09/09/2019	Sale	0	26,709,958	4.41 / 2.45	0	0	(343,958)	353,896	0		0	469,576	0	(343,958)	0	0	100.00% \ 100.00%
Currency Swap - 118367PR - Receive: Fixed USD Pay: Fixed CAD	09251UA*1 - BlackPearl Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/26/2017	06/05/2019	06/05/2019	Sale	0	10,483,685	8.41 / 8	0	0	123,726	25,855	0		0	(323,921)	0	123,726	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	01/05/2019	Maturity	0	55,087	3.28 / 3.3	55,087	0	55,087	20	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	01/07/2019	Maturity	0	0	3.28 / 3.3	(55,087)	0	(51,760)	(77)	0		0	(4,630)	0	3,327	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	02/05/2019	Maturity	0	55,087	3.28 / 3.3	0	0	2,605	(42)	0		0	(4,630)	0	2,605	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	03/05/2019	Maturity	0	55,087	3.28 / 3.3	0	0	3,451	(25)	0		0	(4,630)	0	3,451	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	04/05/2019	Maturity	0	55,087	3.28 / 3.3	0	0	3,555	(19)	0		0	(4,630)	0	3,555	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	05/05/2019	Maturity	0	55,087	3.28 / 3.3	55,087	0	55,087	622	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	05/06/2019	Maturity	0	0	3.28 / 3.3	(55,087)	0	(51,218)	(635)	0		0	(4,630)	0	3,869	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	06/05/2019	Maturity	0	55,087	3.28 / 3.3	0	0	3,661	(1)	0		0	(4,630)	0	3,661	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	07/05/2019	Maturity	0	55,087	3.28 / 3.3	0	0	2,507	10	0		0	(4,630)	0	2,507	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	08/06/2019	Maturity	0	55,087	3.28 / 3.3	0	0	2,976	8	0		0	(4,630)	0	2,976	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	09/05/2019	Maturity	0	55,087	3.28 / 3.3	0	0	3,035	18	0		0	(4,630)	0	3,035	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

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Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	10/05/2019	Maturity	0	55,087	3.28 / 3.3	55,087	0	55,087	1,375	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	10/07/2019	Maturity	0	0	3.28 / 3.3	(55,087)	0	(51,795)	(1,358)	0		0	(4,630)	0	3,292	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	11/05/2019	Maturity	0	55,087	3.28 / 3.3	0	0	2,715	32	0		0	(4,630)	0	2,715	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	12/05/2019	Maturity	0	55,087	3.28 / 3.3	0	0	2,820	41	0		0	(4,630)	0	2,820	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	01/05/2019	Maturity	0	65,761	3.28 / 3.3	65,761	0	65,761	24	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	01/07/2019	Maturity	0	0	3.28 / 3.3	(65,761)	0	(61,790)	(92)	0		0	(5,527)	0	3,971	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	02/05/2019	Maturity	0	65,761	3.28 / 3.3	0	0	3,110	(51)	0		0	(5,527)	0	3,110	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	03/05/2019	Maturity	0	65,761	3.28 / 3.3	0	0	4,119	(30)	0		0	(5,527)	0	4,119	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	04/05/2019	Maturity	0	65,761	3.28 / 3.3	0	0	4,244	(23)	0		0	(5,527)	0	4,244	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	05/05/2019	Maturity	0	65,761	3.28 / 3.3	65,761	0	65,761	743	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	05/06/2019	Maturity	0	0	3.28 / 3.3	(65,761)	0	(61,143)	(759)	0		0	(5,527)	0	4,619	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	06/05/2019	Maturity	0	65,761	3.28 / 3.3	0	0	4,370	(2)	0		0	(5,527)	0	4,370	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	07/05/2019	Maturity	0	65,761	3.28 / 3.3	0	0	2,993	11	0		0	(5,527)	0	2,993	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	08/06/2019	Maturity	0	65,761	3.28 / 3.3	0	0	3,553	9	0		0	(5,527)	0	3,553	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	09/05/2019	Maturity	0	65,761	3.28 / 3.3	0	0	3,623	20	0		0	(5,527)	0	3,623	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	10/05/2019	Maturity	0	65,761	3.28 / 3.3	65,761	0	65,761	1,642	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	10/07/2019	Maturity	0	0	3.28 / 3.3	(65,761)	0	(61,832)	(1,622)	0		0	(5,527)	0	3,929	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	11/05/2019	Maturity	0	65,761	3.28 / 3.3	0	0	3,241	38	0		0	(5,527)	0	3,241	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	12/05/2019	Maturity	0	65,761	3.28 / 3.3	0	0	3,367	48	0		0	(5,527)	0	3,367	0	0	100.00% \ 100.00%
Currency Swap - 120975PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	04/01/2019	Maturity	0	357,877	3.79 / 3.67	0	0	13,970	301	0		0	(21,486)	0	13,970	0	0	100.00% \ 100.00%
Currency Swap - 120975PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	07/01/2019	Maturity	0	1,258,981	3.79 / 3.67	0	0	22,111	1,888	0		0	(75,587)	0	22,111	0	0	100.00% \ 100.00%
Currency Swap - 120975PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	09/30/2019	Maturity	0	1,300,283	3.79 / 3.67	0	0	39,480	2,549	0		0	(78,066)	0	39,480	0	0	100.00% \ 100.00%
Currency Swap - 120975PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	12/31/2019	Maturity	0	291,194	3.79 / 3.67	0	0	2,908	739	0		0	(17,483)	0	2,908	0	0	100.00% \ 100.00%
Currency Swap - 120976PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	04/01/2019	Maturity	0	105,352	3.79 / 3.67	0	0	4,113	89	0		0	(6,325)	0	4,113	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

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Currency Swap - 120976PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	07/01/2019	Maturity	0	370,621	3.79 / 3.67	0	0	6,509	556	0		0	(22,251)	0	6,509	0	0	100.00% \ 100.00%
Currency Swap - 120976PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	09/30/2019	Maturity	0	382,780	3.79 / 3.67	0	0	11,622	751	0		0	(22,981)	0	11,622	0	0	100.00% \ 100.00%
Currency Swap - 120976PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	12/31/2019	Maturity	0	85,722	3.79 / 3.67	0	0	856	218	0		0	(5,147)	0	856	0	0	100.00% \ 100.00%
Currency Swap - 120977PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	04/01/2019	Maturity	0	84,993	3.79 / 3.67	0	0	3,318	72	0		0	(5,103)	0	3,318	0	0	100.00% \ 100.00%
Currency Swap - 120977PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	07/01/2019	Maturity	0	298,998	3.79 / 3.67	0	0	5,251	448	0		0	(17,951)	0	5,251	0	0	100.00% \ 100.00%
Currency Swap - 120977PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	09/30/2019	Maturity	0	308,807	3.79 / 3.67	0	0	9,376	605	0		0	(18,540)	0	9,376	0	0	100.00% \ 100.00%
Currency Swap - 120977PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	12/31/2019	Maturity	0	69,156	3.79 / 3.67	0	0	691	176	0		0	(4,152)	0	691	0	0	100.00% \ 100.00%
Currency Swap - 121272PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/27/2017	12/20/2024	12/20/2019	Sale	0	180,303	4.1975 / 1.84	0	0	14,531	4,300	0		0	(7,098)	0	14,531	0	0	100.00% \ 100.00%
Currency Swap - 121273PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/27/2017	12/20/2024	12/20/2019	Sale	0	39,066	4.1975 / 1.84	0	0	3,148	932	0		0	(1,538)	0	3,148	0	0	100.00% \ 100.00%
Currency Swap - 121274PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/27/2017	12/20/2024	12/20/2019	Sale	0	66,111	4.1975 / 1.84	0	0	5,328	1,577	0		0	(2,603)	0	5,328	0	0	100.00% \ 100.00%
Currency Swap - 121276PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/27/2017	12/20/2024	12/20/2019	Sale	0	61,603	4.1975 / 1.84	0	0	4,965	1,469	0		0	(2,425)	0	4,965	0	0	100.00% \ 100.00%
Currency Swap - 121278PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/27/2017	12/20/2024	12/20/2019	Sale	0	45,076	4.1975 / 1.84	0	0	3,633	1,075	0		0	(1,775)	0	3,633	0	0	100.00% \ 100.00%
Currency Swap - 122655PR - Receive: Fixed USD Pay: Fixed EUR	L72728AJ0 - Oriflame Cosmetics Global S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2018	05/03/2030	06/19/2019	Sale	0	20,278,704	4.81 / 2.45	0	0	0	243,729	0		0	(1,637,983)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 122655PR - Receive: Fixed USD Pay: Fixed EUR	L72728AJ0 - Oriflame Cosmetics Global S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2018	05/03/2030	09/09/2019	Sale	0	20,278,704	4.81 / 2.45	0	0	2,791,575	117,435	0		0	0	0	2,791,575	0	0	100.00% \ 100.00%
Currency Swap - 122656PR - Receive: Fixed USD Pay: Fixed EUR	L72728AJ0 - Oriflame Cosmetics Global S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2018	05/03/2030	09/09/2019	Sale	0	31,872,264	4.81 / 2.45	0	0	4,387,550	567,645	0		0	(2,574,436)	0	4,387,550	0	0	100.00% \ 100.00%
Currency Swap - 123042PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/06/2012	07/31/2023	01/30/2019	Maturity	0	1,979	4.23 / 4.22	0	0	306	1	0		0	(349)	0	306	0	0	100.00% \ 100.00%
Currency Swap - 123042PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/06/2012	07/31/2023	04/30/2019	Maturity	0	1,979	4.23 / 4.22	0	0	310	4	0		0	(349)	0	310	0	0	100.00% \ 100.00%
Currency Swap - 123042PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/06/2012	07/31/2023	07/30/2019	Maturity	0	1,979	4.23 / 4.22	0	0	423	8	0		0	(349)	0	423	0	0	100.00% \ 100.00%
Currency Swap - 123042PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/06/2012	07/31/2023	10/30/2019	Maturity	0	1,979	4.23 / 4.22	0	0	331	12	0		0	(349)	0	331	0	0	100.00% \ 100.00%
Currency Swap - 123042PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/06/2012	07/31/2023	12/18/2019	Sale	0	518,564	4.23 / 4.22	0	0	71,871	3,536	0		0	(91,369)	0	71,871	0	0	100.00% \ 100.00%
Currency Swap - 123043PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/06/2012	07/31/2023	01/30/2019	Maturity	0	9,321	4.23 / 4.22	0	0	1,441	6	0		0	(1,642)	0	1,441	0	0	100.00% \ 100.00%
Currency Swap - 123043PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/06/2012	07/31/2023	04/30/2019	Maturity	0	9,321	4.23 / 4.22	0	0	1,461	21	0		0	(1,642)	0	1,461	0	0	100.00% \ 100.00%
Currency Swap - 123043PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/06/2012	07/31/2023	07/30/2019	Maturity	0	9,321	4.23 / 4.22	0	0	1,994	36	0		0	(1,642)	0	1,994	0	0	100.00% \ 100.00%
Currency Swap - 123043PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/06/2012	07/31/2023	10/30/2019	Maturity	0	9,321	4.23 / 4.22	0	0	1,561	55	0		0	(1,642)	0	1,561	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 123043PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/06/2012	07/31/2023	12/18/2019	Sale	0	2,442,214	4.23 / 4.22	0	0	338,483	16,655	0		0	(430,310)	0	338,483	0	0	100.00% \ 100.00%
Currency Swap - 123305PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/25/2019	Maturity	0	205,995	4.11 / 2.6	0	0	1,868	217	0		0	(8,587)	0	1,868	0	0	100.00% \ 100.00%
Currency Swap - 123305PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/25/2019	Maturity	0	205,995	4.11 / 2.6	0	0	5,937	1,025	0		0	(8,587)	0	5,937	0	0	100.00% \ 100.00%
Currency Swap - 123305PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/25/2019	Maturity	0	205,995	4.11 / 2.6	0	0	12,315	1,845	0		0	(8,587)	0	12,315	0	0	100.00% \ 100.00%
Currency Swap - 123305PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2019	Maturity	0	205,995	4.11 / 2.6	0	0	7,037	2,692	0		0	(8,587)	0	7,037	0	0	100.00% \ 100.00%
Currency Swap - 123306PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/25/2019	Maturity	0	68,942	4.11 / 2.6	0	0	625	73	0		0	(2,874)	0	625	0	0	100.00% \ 100.00%
Currency Swap - 123306PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/25/2019	Maturity	0	68,942	4.11 / 2.6	0	0	1,987	343	0		0	(2,874)	0	1,987	0	0	100.00% \ 100.00%
Currency Swap - 123306PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/25/2019	Maturity	0	68,942	4.11 / 2.6	0	0	4,121	617	0		0	(2,874)	0	4,121	0	0	100.00% \ 100.00%
Currency Swap - 123306PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2019	Maturity	0	68,942	4.11 / 2.6	0	0	2,355	901	0		0	(2,874)	0	2,355	0	0	100.00% \ 100.00%
Currency Swap - 123307PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/25/2019	Maturity	0	63,958	4.11 / 2.6	0	0	580	67	0		0	(2,666)	0	580	0	0	100.00% \ 100.00%
Currency Swap - 123307PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/25/2019	Maturity	0	63,958	4.11 / 2.6	0	0	1,843	318	0		0	(2,666)	0	1,843	0	0	100.00% \ 100.00%
Currency Swap - 123307PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/25/2019	Maturity	0	63,958	4.11 / 2.6	0	0	3,824	573	0		0	(2,666)	0	3,824	0	0	100.00% \ 100.00%
Currency Swap - 123307PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2019	Maturity	0	63,958	4.11 / 2.6	0	0	2,185	836	0		0	(2,666)	0	2,185	0	0	100.00% \ 100.00%
Currency Swap - 123308PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/25/2019	Maturity	0	34,886	4.11 / 2.6	0	0	316	37	0		0	(1,454)	0	316	0	0	100.00% \ 100.00%
Currency Swap - 123308PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/25/2019	Maturity	0	34,886	4.11 / 2.6	0	0	1,005	174	0		0	(1,454)	0	1,005	0	0	100.00% \ 100.00%
Currency Swap - 123308PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/25/2019	Maturity	0	34,886	4.11 / 2.6	0	0	2,086	312	0		0	(1,454)	0	2,086	0	0	100.00% \ 100.00%
Currency Swap - 123308PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2019	Maturity	0	34,886	4.11 / 2.6	0	0	1,192	456	0		0	(1,454)	0	1,192	0	0	100.00% \ 100.00%
Currency Swap - 123309PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/25/2019	Maturity	0	219,285	4.11 / 2.6	0	0	1,988	231	0		0	(9,141)	0	1,988	0	0	100.00% \ 100.00%
Currency Swap - 123309PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/25/2019	Maturity	0	219,285	4.11 / 2.6	0	0	6,320	1,091	0		0	(9,141)	0	6,320	0	0	100.00% \ 100.00%
Currency Swap - 123309PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/25/2019	Maturity	0	219,285	4.11 / 2.6	0	0	13,109	1,964	0		0	(9,141)	0	13,109	0	0	100.00% \ 100.00%
Currency Swap - 123309PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2019	Maturity	0	219,285	4.11 / 2.6	0	0	7,491	2,866	0		0	(9,141)	0	7,491	0	0	100.00% \ 100.00%
Currency Swap - 123310PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	01/25/2019	Maturity	0	158,649	4.11 / 2.6	0	0	1,438	167	0		0	(6,613)	0	1,438	0	0	100.00% \ 100.00%
Currency Swap - 123310PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	04/25/2019	Maturity	0	158,649	4.11 / 2.6	0	0	4,572	789	0		0	(6,613)	0	4,572	0	0	100.00% \ 100.00%
Currency Swap - 123310PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan ...	B	Currency,...	Pru Global Fund ... B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	07/25/2019	Maturity	0	158,649	4.11 / 2.6	0	0	9,484	1,421	0		0	(6,613)	0	9,484	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 123310PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2019	Maturity	0	158,649	4.11 / 2.6	0	0	5,420	2,073	0		0	(6,613)	0	5,420	0	0	100.00% \ 100.00%
Currency Swap - 123380PR - Receive: Fixed USD Pay: Fixed CAD	66980CAA6 - Nouvelle Autoroute 30 Fin Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/05/2018	06/30/2042	01/17/2019	Sale	0	23,000,843	4.397 / 4.115	0	0	0	(333)	0		0	(1,035,695)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 123956PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AA6 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/19/2018	07/31/2025	10/29/2019	Sale	0	7,940,874	5.68 / 5.715	0	0	(58,658)	5,723	0		0	(317,288)	0	(58,659)	0	0	100.00% \ 100.00%
Currency Swap - 123957PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AA6 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/19/2018	07/31/2025	10/29/2019	Sale	0	7,940,874	5.68 / 5.715	0	0	(58,658)	5,723	0		0	(317,288)	0	(58,659)	0	0	100.00% \ 100.00%
Currency Swap - 123958PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AA6 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/19/2018	07/31/2025	10/29/2019	Sale	0	7,940,874	5.68 / 5.715	0	0	(58,658)	5,723	0		0	(317,288)	0	(58,659)	0	0	100.00% \ 100.00%
Currency Swap - 124085PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AA2 - Futbol Club Barcelona Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/01/2018	08/28/2023	06/19/2019	Sale	0	14,561,900	4.83 / 1.86	0	0	0	201,469	0		0	(307,374)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 124133PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AF1 - Porterbrook Rail Finance Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/07/2018	04/18/2028	10/16/2019	Maturity	0	1,123,500	4.3155 / 2.77	0	0	12,194	8,682	0		0	0	0	12,194	0	0	100.00% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	01/07/2019	Maturity	0	1,414	4.657 / 4.38	0	0	7	(1)	0		0	(43)	0	7	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	02/05/2019	Maturity	0	1,414	4.657 / 4.38	0	0	(12)	0	0		0	(43)	0	(12)	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	03/05/2019	Maturity	0	1,414	4.657 / 4.38	0	0	11	1	0		0	(43)	0	11	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	04/05/2019	Maturity	0	1,414	4.657 / 4.38	0	0	13	1	0		0	(43)	0	13	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	05/05/2019	Maturity	0	1,414	4.657 / 4.38	1,414	0	1,414	23	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	05/06/2019	Maturity	0	0	4.657 / 4.38	(1,414)	0	(1,392)	(21)	0		0	(43)	0	22	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	06/05/2019	Maturity	0	1,414	4.657 / 4.38	0	0	16	2	0		0	(43)	0	16	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	07/05/2019	Maturity	0	1,414	4.657 / 4.38	0	0	(15)	2	0		0	(43)	0	(15)	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	08/06/2019	Maturity	0	1,414	4.657 / 4.38	0	0	(2)	2	0		0	(43)	0	(2)	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/05/2019	Maturity	0	1,414	4.657 / 4.38	0	0	(1)	3	0		0	(43)	0	(1)	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	10/05/2019	Maturity	0	1,414	4.657 / 4.38	1,414	0	1,414	50	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	10/07/2019	Maturity	0	0	4.657 / 4.38	(1,414)	0	(1,408)	(49)	0		0	(43)	0	6	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	11/05/2019	Maturity	0	1,414	4.657 / 4.38	0	0	(9)	1	0		0	(43)	0	(9)	0	0	99.99% \ 100.00%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	12/05/2019	Maturity	0	1,414	4.657 / 4.38	0	0	(7)	2	0		0	(43)	0	(7)	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	01/05/2019	Maturity	0	5,374	4.657 / 4.38	5,374	0	5,374	3	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	01/07/2019	Maturity	0	0	4.657 / 4.38	(5,374)	0	(5,347)	(12)	0		0	(162)	0	27	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	02/05/2019	Maturity	0	5,374	4.657 / 4.38	0	0	(47)	(7)	0		0	(162)	0	(47)	0	0	99.99% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	03/05/2019	Maturity	0	5,374	4.657 / 4.38	0	0	40	(4)	0		0	(162)	0	40	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	04/05/2019	Maturity	0	5,374	4.657 / 4.38	0	0	51	(3)	0		0	(162)	0	51	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	05/05/2019	Maturity	0	5,374	4.657 / 4.38	5,374	0	5,374	86	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	05/06/2019	Maturity	0	0	4.657 / 4.38	(5,374)	0	(5,291)	(89)	0		0	(162)	0	83	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	06/05/2019	Maturity	0	5,374	4.657 / 4.38	0	0	62	(1)	0		0	(162)	0	62	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	07/05/2019	Maturity	0	5,374	4.657 / 4.38	0	0	(57)	1	0		0	(162)	0	(57)	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	08/06/2019	Maturity	0	5,374	4.657 / 4.38	0	0	(9)	1	0		0	(162)	0	(9)	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/05/2019	Maturity	0	5,374	4.657 / 4.38	0	0	(3)	3	0		0	(162)	0	(3)	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	10/05/2019	Maturity	0	5,374	4.657 / 4.38	5,374	0	5,374	191	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	10/07/2019	Maturity	0	0	4.657 / 4.38	(5,374)	0	(5,350)	(188)	0		0	(162)	0	24	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	11/05/2019	Maturity	0	5,374	4.657 / 4.38	0	0	(36)	5	0		0	(162)	0	(36)	0	0	99.99% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	12/05/2019	Maturity	0	5,374	4.657 / 4.38	0	0	(25)	7	0		0	(162)	0	(25)	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	01/05/2019	Maturity	0	5,657	4.657 / 4.38	5,657	0	5,657	3	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	01/07/2019	Maturity	0	0	4.657 / 4.38	(5,657)	0	(5,628)	(13)	0		0	(171)	0	29	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	02/05/2019	Maturity	0	5,657	4.657 / 4.38	0	0	(50)	(7)	0		0	(171)	0	(50)	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	03/05/2019	Maturity	0	5,657	4.657 / 4.38	0	0	42	(5)	0		0	(171)	0	42	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	04/05/2019	Maturity	0	5,657	4.657 / 4.38	0	0	54	(4)	0		0	(171)	0	54	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	05/05/2019	Maturity	0	5,657	4.657 / 4.38	5,657	0	5,657	91	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	05/06/2019	Maturity	0	0	4.657 / 4.38	(5,657)	0	(5,569)	(93)	0		0	(171)	0	88	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	06/05/2019	Maturity	0	5,657	4.657 / 4.38	0	0	65	(1)	0		0	(171)	0	65	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	07/05/2019	Maturity	0	5,657	4.657 / 4.38	0	0	(60)	1	0		0	(171)	0	(60)	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	08/06/2019	Maturity	0	5,657	4.657 / 4.38	0	0	(9)	1	0		0	(171)	0	(9)	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/05/2019	Maturity	0	5,657	4.657 / 4.38	0	0	(3)	3	0		0	(171)	0	(3)	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan ...	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	10/05/2019	Maturity	0	5,657	4.657 / 4.38	5,657	0	5,657	200	0		0	0	0	0	0	0	99.99% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	10/07/2019	Maturity	0	0	4.657 / 4.38	(5,657)	0	(5,632)	(197)	0		0	(171)	0	25	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	11/05/2019	Maturity	0	5,657	4.657 / 4.38	0	0	(38)	5	0		0	(171)	0	(38)	0	0	99.99% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	12/05/2019	Maturity	0	5,657	4.657 / 4.38	0	0	(26)	7	0		0	(171)	0	(26)	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	01/05/2019	Maturity	0	27,437	4.657 / 4.38	27,437	0	27,437	14	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	01/07/2019	Maturity	0	0	4.657 / 4.38	(27,437)	0	(27,297)	(62)	0		0	(828)	0	140	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	02/05/2019	Maturity	0	27,437	4.657 / 4.38	0	0	(240)	(36)	0		0	(828)	0	(240)	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	03/05/2019	Maturity	0	27,437	4.657 / 4.38	0	0	206	(22)	0		0	(828)	0	206	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	04/05/2019	Maturity	0	27,437	4.657 / 4.38	0	0	261	(17)	0		0	(828)	0	261	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	05/05/2019	Maturity	0	27,437	4.657 / 4.38	27,437	0	27,437	440	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	05/06/2019	Maturity	0	0	4.657 / 4.38	(27,437)	0	(27,011)	(452)	0		0	(828)	0	426	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	06/05/2019	Maturity	0	27,437	4.657 / 4.38	0	0	316	(3)	0		0	(828)	0	316	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	07/05/2019	Maturity	0	27,437	4.657 / 4.38	0	0	(292)	6	0		0	(828)	0	(292)	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	08/06/2019	Maturity	0	27,437	4.657 / 4.38	0	0	(45)	6	0		0	(828)	0	(45)	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	09/05/2019	Maturity	0	27,437	4.657 / 4.38	0	0	(13)	14	0		0	(828)	0	(13)	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	10/05/2019	Maturity	0	27,437	4.657 / 4.38	27,437	0	27,437	973	0		0	0	0	0	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	10/07/2019	Maturity	0	0	4.657 / 4.38	(27,437)	0	(27,315)	(958)	0		0	(828)	0	122	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	11/05/2019	Maturity	0	27,437	4.657 / 4.38	0	0	(182)	26	0		0	(828)	0	(182)	0	0	99.99% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	12/05/2019	Maturity	0	27,437	4.657 / 4.38	0	0	(127)	33	0		0	(828)	0	(127)	0	0	99.99% \ 100.00%
Currency Swap - 125940PR - Receive: Fixed USD Pay: Fixed GBP	G8679#AA0 - Tarsus Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2018	12/19/2025	08/21/2019	Sale	0	5,290,352	5.828 / 4.36	0	0	381,023	46,043	0		0	80,547	0	381,023	0	0	100.00% \ 100.00%
Currency Swap - 125941PR - Receive: Fixed USD Pay: Fixed GBP	G8679#AA0 - Tarsus Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2018	12/19/2025	08/21/2019	Sale	0	10,769,632	5.828 / 4.36	0	0	775,652	93,731	0		0	163,970	0	775,652	0	0	100.00% \ 100.00%
Currency Swap - 126453PR - Receive: Fixed USD Pay: Fixed CAD	66980CAA6 - Nouvelle Autoroute 30 Fin Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/05/2018	06/30/2042	07/01/2019	Maturity	0	0	4.397 / 0	0	17,814	17,818	392	0		0	0	3	0	0	0	100.00% \ 100.00%
Currency Swap - 126453PR - Receive: Fixed USD Pay: Fixed CAD	66980CAA6 - Nouvelle Autoroute 30 Fin Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/05/2018	06/30/2042	07/02/2019	Maturity	0	0	4.397 / 4.115	0	(17,818)	(17,715)	(354)	0		0	0	0	103	0	0	100.00% \ 100.00%
Currency Swap - 126453PR - Receive: Fixed USD Pay: Fixed CAD	66980CAA6 - Nouvelle Autoroute 30 Fin Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/05/2018	06/30/2042	09/16/2019	Sale	0	22,983,026	4.397 / 4.115	0	(4,497)	0	48,681	0		0	0	(773)	5,269	0	0	100.00% \ 100.00%
Currency Swap - 128588PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2024	10/30/2019	Maturity	0	348,067	6.36 / 5.4	0	0	(4,354)	882	0		0	0	0	(4,354)	0	0	99.99% \ 99.99%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap - 128589PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2024	10/30/2019	Maturity	0	287,533	6.36 / 5.4	0	0	(3,596)	728	0		0	0	0	(3,596)	0	0	99.99% \ 99.99%
Currency Swap - 128731PR - Receive: Fixed USD Pay: Fixed CAD	66509C\A7 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2019	06/30/2042	12/31/2019	Maturity	0	58,310	3.3675 / 3.365	0	0	(677)	(3)	0		0	0	0	(677)	0	0	99.95% \ 99.98%
Currency Swap - 128732PR - Receive: Fixed USD Pay: Fixed CAD	66509C\A7 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2019	06/30/2042	12/31/2019	Maturity	0	243,294	3.3675 / 3.365	0	0	(2,824)	(13)	0		0	0	0	(2,824)	0	0	99.95% \ 99.98%
Currency Swap - 128733PR - Receive: Fixed USD Pay: Fixed CAD	66509C\A7 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2019	06/30/2042	12/31/2019	Maturity	0	586,088	3.3675 / 3.365	0	0	(6,802)	(32)	0		0	0	0	(6,802)	0	0	99.95% \ 99.98%
Currency Swap - 129838PR - Receive: Fixed USD Pay: Fixed CAD	66980CAA6 - Nouvelle Autoroute 30 Fin Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/05/2018	06/30/2042	12/31/2019	Maturity	0	6,505	4.397 / 4.115	0	1	(38)	9	0		0	0	(1)	(38)	0	0	99.99% \ 100.00%
Currency Swap - 92957PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. EURO GTD Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/31/2010	09/02/2022	09/03/2019	Maturity	0	2,274,051	5.3275 / 4.7	0	0	310,220	15,801	0		0	(227,137)	0	310,220	0	0	100.00% \ 100.00%
Currency Swap - 92958PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. EURO GTD Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/31/2010	09/02/2022	09/03/2019	Maturity	0	1,580,273	5.3275 / 4.7	0	0	215,577	10,981	0		0	(157,841)	0	215,577	0	0	100.00% \ 100.00%
Currency Swap - 98236PR - Receive: Fixed USD Pay: Fixed GBP	G8954*AB8 - Total Produce Int'l Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/09/2012	05/13/2019	05/13/2019	Maturity	0	16,894,275	3.62 / 3.75	0	0	3,267,101	36,256	0		0	66,108	0	(328,966)	0	0	100.00% \ 100.00%
Currency Swap - 98237PR - Receive: Fixed USD Pay: Fixed GBP	G8954*AB8 - Total Produce Int'l Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/09/2012	05/13/2019	05/13/2019	Maturity	0	3,230,725	3.62 / 3.75	0	0	624,774	6,933	0		0	12,642	0	(62,909)	0	0	100.00% \ 100.00%
Currency Swap - 98625PR - Receive: Fixed USD Pay: Fixed EUR	B03968AA6 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/04/2012	06/09/2020	03/19/2019	Sale	0	37,459,500	4.09 / 3.37	0	0	2,456,858	82,620	0		0	(3,165,000)	0	2,456,858	0	0	100.00% \ 100.00%
Currency Swap - 98926PR - Receive: Fixed USD Pay: Fixed EUR	435596D87 - Hollingsworth & Vose Company Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/03/2012	07/08/2024	07/06/2019	Maturity	0	561,302	4.61 / 4.21	0	0	61,365	2,386	0		0	(52,054)	0	61,365	0	0	100.00% \ 100.00%
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												(1,351)	(4,499)	76,109,874	5,890,963	0	XXX	0	(87,966,154)	(770)	34,832,212	19,417,854	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(864,310)	(4,499)	70,708,613	4,211,251	0	XXX	716,305	(87,966,154)	(770)	30,144,157	19,417,854	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Interest Rate Swap - 100318QM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2012	12/10/2022	05/14/2019	Sale	0	2,700,000	2.4813 / 1.5925	0	0	47,494	9,040	0		0	(87,690)	0	47,494	0	0	PD (Duration)
Interest Rate Swap - 101755QM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/02/2013	05/07/2023	02/21/2019	Sale	0	1,900,000	2.5128 / 1.764	0	0	52,287	2,107	0		0	(54,362)	0	52,287	0	0	PD (Duration)
Interest Rate Swap - 104320QM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	02/05/2014	02/07/2019	02/07/2019	Maturity	0	1,900,000	2.5128 / 1.53	0	0	0	1,959	0		0	(1,986)	0	0	0	0	PD (Duration)
Interest Rate Swap - 104921QM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/06/2014	05/08/2019	05/08/2019	Maturity	0	1,000,000	2.4735 / 1.7025	0	0	0	2,790	0		0	(2,862)	0	0	0	0	PD (Duration)
Interest Rate Swap - 105402QM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	07/17/2014	07/21/2019	07/21/2019	Maturity	0	1,000,000	2.3834 / 1.6688	0	0	0	4,517	0		0	(4,866)	0	0	0	0	PD (Duration)
Interest Rate Swap - 110922QM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	10/15/2015	10/19/2022	08/30/2019	Sale	0	8,000,000	2.3025 / 1.68	0	0	(427)	50,558	0		0	(259,439)	0	(64,894)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 111530QM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2015	01/23/2019	01/23/2019	Maturity	0	100,000,000	2.4772 / 1.1425	591,745	0	0	81,564	0		0	(69,364)	0	(12,101)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111662QM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	01/06/2016	01/08/2019	01/08/2019	Maturity	0	20,000,000	2.4081 / 1.3563	0	0	0	4,090	0		0	(4,097)	0	0	0	0	PD (Duration)
Interest Rate Swap - 111750QM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	01/12/2016	01/14/2019	01/14/2019	Maturity	0	12,500,000	1.2175 / 2.7969	0	0	0	(5,502)	0		0	5,500	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112004QM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	02/01/2016	02/01/2024	01/31/2019	Sale	0	2,890,000	2.1067 / 2.797	0	0	(59,549)	(51)	0		0	64,074	0	(59,549)	0	0	PD (Duration)
Interest Rate Swap - 112009QM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	02/01/2016	08/01/2024	07/31/2019	Sale	0	1,180,000	2.2013 / 2.3189	0	0	23,102	(2)	0		0	19,935	0	23,102	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 1120100M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2016	05/01/2024	04/30/2019	Sale	0	1,930,000	2.1547 / 2.5918	0	0	(17,147)	(23)	0		37,182	0	0	(17,147)	0	0	PD (Duration)
Interest Rate Swap - 1122270M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2016	02/19/2019	02/19/2019	Maturity	0	34,000,000	2.64 / .899	0	0	0	81,419	0		(81,161)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1129630M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2016	04/18/2046	02/28/2019	Sale	0	80,000,000	2.1425 / 2.7803	0	0	(11,623,232)	(66,179)	0		11,420,090	0	0	(11,623,232)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1131140M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2016	05/03/2046	03/27/2019	Sale	0	8,000,000	2.2638 / 2.7375	0	0	(514,101)	(7,476)	0		953,595	0	0	(514,101)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1131720M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2016	11/01/2024	10/31/2019	Sale	0	3,200,000	2.0325 / 2.0986	0	0	80,770	9	0		78,728	0	0	80,770	0	0	PD (Duration)
Interest Rate Swap - 1131740M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2016	08/01/2024	07/31/2019	Sale	0	4,800,000	1.9925 / 2.3189	0	0	46,235	(35)	0		127,502	0	0	46,235	0	0	PD (Duration)
Interest Rate Swap - 1131760M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2016	05/01/2024	04/30/2019	Sale	0	5,200,000	1.9475 / 2.5918	0	0	(97,015)	(92)	0		150,373	0	0	(97,015)	0	0	PD (Duration)
Interest Rate Swap - 1131770M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2016	02/01/2024	01/31/2019	Sale	0	5,200,000	1.9025 / 2.797	0	0	(157,078)	(122)	0		165,038	0	0	(157,078)	0	0	PD (Duration)
Interest Rate Swap - 1134230R - Receive: Floating 3 Month Libor +66 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2016	05/26/2019	05/26/2019	Maturity	0	17,680,000	3.3063 / 1.88	0	0	0	105,995	0		(112,960)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1134510M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2016	05/31/2046	03/27/2019	Sale	0	7,000,000	2.204 / 2.6289	0	0	(534,774)	(7,636)	0		917,951	0	0	(534,774)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1152510M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2016	11/01/2024	10/31/2019	Sale	0	1,300,000	1.875 / 2.0986	0	0	22,930	(2)	0		41,413	0	0	22,930	0	0	PD (Duration)
Interest Rate Swap - 1152520M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2016	08/01/2024	07/31/2019	Sale	0	2,200,000	1.837 / 2.3189	0	0	4,826	(26)	0		74,284	0	0	4,826	0	0	PD (Duration)
Interest Rate Swap - 1152530M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2016	05/01/2024	04/30/2019	Sale	0	2,500,000	1.799 / 2.5918	0	0	(64,151)	(54)	0		89,590	0	0	(64,151)	0	0	PD (Duration)
Interest Rate Swap - 1152540M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2016	02/01/2024	01/31/2019	Sale	0	3,200,000	1.76 / 2.797	0	0	(118,113)	(88)	0		122,927	0	0	(118,113)	0	0	PD (Duration)
Interest Rate Swap - 1155330M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2016	11/28/2046	03/19/2019	Sale	0	1,250,000	2.4947 / 2.6289	0	0	(81,676)	(434)	0		93,439	0	0	(81,676)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1156340M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2016	12/02/2026	02/28/2019	Sale	0	60,000,000	2.243 / 2.7381	0	0	(1,669,681)	(44,949)	0		1,800,747	0	0	(1,669,681)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1161810M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2017	01/10/2037	02/28/2019	Sale	0	140,000,000	2.4754 / 2.7825	0	0	(7,770,191)	(47,947)	0		7,629,818	0	0	(7,770,191)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1161830M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2017	01/10/2037	09/19/2019	Sale	0	3,000,000	2.4764 / 2.3378	0	0	318,581	(2,852)	0		163,063	0	0	318,581	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 116483CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2017	11/01/2024	10/31/2019	Sale	0	5,900,000	2.6354 / 2.0986	0	0	320,607	116	0		(18,665)	0	0	320,607	0	0	PD (Duration)
Interest Rate Swap - 116485CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2017	08/01/2024	07/31/2019	Sale	0	12,900,000	2.5999 / 2.3189	0	0	499,677	123	0		(20,261)	0	0	499,677	0	0	PD (Duration)
Interest Rate Swap - 116487CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2017	02/01/2024	01/31/2019	Sale	0	17,100,000	2.5199 / 2.797	0	0	(20,693)	(107)	0		48,074	0	0	(20,693)	0	0	PD (Duration)
Interest Rate Swap - 116488CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2017	05/01/2024	04/30/2019	Sale	0	14,900,000	2.5615 / 2.5918	0	0	153,493	(9)	0		4,677	0	0	153,493	0	0	PD (Duration)
Interest Rate Swap - 116731CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2017	02/24/2019	02/24/2019	Maturity	0	35,000,000	2.6893 / 1.5643	0	0	0	61,677	0		(61,816)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 116831CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2017	02/01/2024	01/31/2019	Sale	0	3,500,000	2.58 / 2.797	0	0	5,616	(16)	0		(16)	0	0	5,616	0	0	PD (Duration)
Interest Rate Swap - 116832CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2017	05/01/2024	04/30/2019	Sale	0	3,000,000	2.615 / 2.5918	0	0	38,474	3	0		(6,535)	0	0	38,474	0	0	PD (Duration)
Interest Rate Swap - 116833CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2017	08/01/2024	07/31/2019	Sale	0	3,000,000	2.65 / 2.3189	0	0	123,367	33	0		(11,673)	0	0	123,367	0	0	PD (Duration)
Interest Rate Swap - 116834CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2017	11/01/2024	10/31/2019	Sale	0	2,100,000	2.68 / 2.0986	0	0	118,635	44	0		(10,957)	0	0	118,635	0	0	PD (Duration)
Interest Rate Swap - 117431CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2017	04/20/2027	03/28/2019	Sale	0	3,000,000	2.761 / 2.16	0	0	31,575	3,666	0		(115,183)	0	0	31,575	0	0	SD (Asset Cashflow)
Interest Rate Swap - 117605CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2017	02/01/2024	01/31/2019	Sale	0	19,600,000	2.318 / 2.797	0	0	(209,668)	(232)	0		240,509	0	0	(209,668)	0	0	PD (Duration)
Interest Rate Swap - 117619CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2017	11/01/2024	10/31/2019	Sale	0	7,500,000	2.427 / 2.0986	0	0	332,112	104	0		48,256	0	0	332,112	0	0	PD (Duration)
Interest Rate Swap - 117620CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2017	08/01/2024	07/31/2019	Sale	0	16,600,000	2.393 / 2.3189	0	0	478,437	63	0		133,009	0	0	478,437	0	0	PD (Duration)
Interest Rate Swap - 117621CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2017	05/01/2024	04/30/2019	Sale	0	19,100,000	2.357 / 2.5918	0	0	12,541	(120)	0		187,959	0	0	12,541	0	0	PD (Duration)
Interest Rate Swap - 117894CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	05/23/2019	05/23/2019	Maturity	0	31,500,000	2.651 / 1.5185	0	0	0	141,961	0		(154,237)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 118297PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	12542RF84 - CHS Inc. Sr. Unsecured Notes	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/16/2017	06/09/2019	06/09/2019	Maturity	0	4,980,000	2.6006 / 1.535	0	0	0	25,388	0		(27,450)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 119158CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2017	02/01/2024	01/31/2019	Sale	0	8,700,000	2.14 / 2.797	0	0	(165,754)	(146)	0		179,312	0	0	(165,754)	0	0	PD (Duration)
Interest Rate Swap - 119159CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2017	05/01/2024	04/30/2019	Sale	0	8,700,000	2.18 / 2.5918	0	0	(66,914)	(97)	0		157,353	0	0	(66,914)	0	0	PD (Duration)
Interest Rate Swap - 119163CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2017	11/01/2024	10/31/2019	Sale	0	6,300,000	2.26 / 2.0986	0	0	228,193	58	0		88,989	0	0	228,193	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 119169CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2017	08/01/2024	07/31/2019	Sale	0	8,300,000	2.215 / 2.3189	0	0	168,509	(9)	0		134,935	0	0	168,509	0	0	PD (Duration)
Interest Rate Swap - 119423CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2017	09/07/2019	09/07/2019	Maturity	0	65,000,000	2.4716 / 1.5168	0	0	0	497,905	0		(558,780)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 119440CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2047	06/06/2019	Sale	0	60,000,000	2.5945 / 2.382	0	0	(53,560)	79,626	0		(5,945,848)	0	0	(53,560)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 119440CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2047	11/18/2019	Sale	0	12,000,000	2.1021 / 2.382	0	0	(1,290,151)	13,837	0		(1,189,170)	0	0	(1,290,151)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 119441CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2047	06/06/2019	Sale	0	60,000,000	2.38 / 2.453	0	0	27,867	(80,156)	0		5,970,159	0	0	27,867	0	0	SD (Asset Cashflow)
Interest Rate Swap - 119441CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2047	11/18/2019	Sale	0	12,000,000	2.38 / 2.1021	0	0	1,284,706	(14,049)	0		1,194,032	0	0	1,284,706	0	0	SD (Asset Cashflow)
Interest Rate Swap - 120168CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	02/01/2024	01/31/2019	Sale	0	3,500,000	2.256 / 2.797	0	0	(47,653)	(47)	0		53,115	0	0	(47,653)	0	0	PD (Duration)
Interest Rate Swap - 120169CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	05/01/2024	04/30/2019	Sale	0	3,500,000	2.288 / 2.5918	0	0	(9,091)	(29)	0		45,693	0	0	(9,091)	0	0	PD (Duration)
Interest Rate Swap - 120170CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	08/01/2024	07/31/2019	Sale	0	3,500,000	2.319 / 2.3189	0	0	88,494	6	0		40,041	0	0	88,494	0	0	PD (Duration)
Interest Rate Swap - 120171CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	11/01/2024	10/31/2019	Sale	0	2,900,000	2.35 / 2.0986	0	0	117,638	34	0		28,943	0	0	117,638	0	0	PD (Duration)
Interest Rate Swap - 120796CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2017	12/08/2047	01/25/2019	Sale	0	13,500,000	2.501 / 2.7671	0	0	(1,087,172)	(2,695)	0		1,017,387	0	0	(1,087,172)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 121115CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2017	12/20/2029	12/18/2019	Sale	0	200,000,000	2.29 / 2.1559	4,250,000	0	0	0	0		2,356,763	0	0	(4,250,000)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 121895CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2018	02/01/2024	01/31/2019	Sale	0	13,300,000	2.79 / 2.797	0	0	152,583	17	0		(130,918)	0	0	152,583	0	0	PD (Duration)
Interest Rate Swap - 121916CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2018	02/06/2048	04/10/2019	Sale	0	32,500,000	2.7344 / 2.9925	0	0	(2,053,385)	(27,918)	0		807,522	0	0	(2,053,385)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 122310CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2018	03/06/2028	08/30/2019	Sale	0	25,000,000	2.894 / 2.4744	0	0	3,056,022	45,096	0		(394,885)	0	0	3,056,022	0	0	SD (Asset Cashflow)
Interest Rate Swap - 122409CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2018	09/16/2019	09/16/2019	Maturity	0	25,000,000	2.4103 / 2.49	0	0	0	23,761	0		(50,391)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 122410CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2018	09/16/2019	09/16/2019	Maturity	0	25,000,000	2.4103 / 2.505	0	0	0	21,105	0		(47,776)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 122783CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2018	04/18/2046	02/28/2019	Sale	0	80,000,000	2.7803 / 2.145	13,012,358	0	11,584,371	65,846	0		1,371,422	0	(45,186)	(1,124,304)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 122885CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2018	04/19/2019	04/19/2019	Maturity	0	25,000,000	2.761 / 2.515	0	0	0	14,593	0		(20,935)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 122939CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2018	04/24/2019	04/24/2019	Maturity	0	80,000,000	2.7793 / 2.5403	0	0	0	45,098	0		(62,647)	0	0	0	0	0	PD (Duration)

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Interest Rate Swap - 1230120M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2018	04/30/2019	04/30/2019	Maturity	0	25,000,000	2.7505 / 2.55	0	0	0	11,935	0		(20,038)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1235630M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2018	06/22/2019	06/22/2019	Maturity	0	30,000,000	2.607 / 2.62	0	0	0	14,748	0		(26,247)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1243440M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2018	08/31/2038	02/27/2019	Sale	0	30,000,000	3.045 / 2.6289	0	0	1,340,000	(60,786)	0		(881,613)	0	0	1,340,000	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1243440M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2018	08/31/2038	04/10/2019	Sale	0	30,000,000	3.045 / 2.6289	0	0	1,837,973	(48,760)	0		(881,613)	0	0	1,837,973	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1244810M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2018	03/15/2026	03/13/2019	Sale	0	50,000,000	2.7882 / 3.16	375,000	0	0	0	0		355,031	0	0	(375,000)	0	0	PD (Duration)
Interest Rate Swap - 1244820M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2018	03/15/2026	03/13/2019	Sale	0	50,000,000	2.96 / 2.6109	(375,000)	0	(1,335,000)	0	0		742,877	0	0	(960,000)	0	0	PD (Duration)
Interest Rate Swap - 1244830M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2018	03/15/2024	03/13/2019	Sale	0	60,000,000	2.7882 / 3.155	335,715	0	0	0	0		324,211	0	0	(335,715)	0	0	PD (Duration)
Interest Rate Swap - 1244840M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2018	03/15/2024	03/13/2019	Sale	0	60,000,000	2.955 / 2.6109	(335,715)	0	(1,296,400)	0	0		778,200	0	0	(960,685)	0	0	PD (Duration)
Interest Rate Swap - 1244850M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2018	03/15/2024	03/13/2019	Sale	0	360,000,000	2.7882 / 3.155	2,014,285	0	0	0	0		1,945,261	0	0	(2,014,285)	0	0	PD (Duration)
Interest Rate Swap - 1244860M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2018	03/15/2024	03/13/2019	Sale	0	360,000,000	2.955 / 2.6109	(2,014,285)	0	(7,778,600)	0	0		4,669,205	0	0	(5,764,315)	0	0	PD (Duration)
Interest Rate Swap - 1246610M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2018	09/25/2028	05/14/2019	Sale	0	2,800,000	2.4766 / 3.08	0	0	(195,875)	(6,102)	0		110,049	0	0	(195,875)	0	0	PD (Duration)
Interest Rate Swap - 1247900M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/02/2018	04/04/2039	04/04/2019	Sale	0	100,000,000	2.6024 / 3.463	0	1,045,000	0	0	0		0	0	0	(1,045,000)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1247900M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/02/2018	04/04/2039	04/06/2019	Sale	0	100,000,000	2.7939 / 3.463	0	0	0	0	0		914,281	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1248030M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	01/07/2049	01/03/2019	Sale	0	50,000,000	2.4081 / 3.249	0	0	(1,106,250)	0	0		1,105,734	0	0	(1,106,250)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1248040M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	01/07/2049	01/03/2019	Sale	0	50,000,000	3.249 / 2.795	0	0	(1,106,250)	0	0		(2,851,132)	0	0	(1,106,250)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1249260M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2018	01/16/2049	01/14/2019	Sale	0	150,000,000	2.4364 / 3.585	0	0	926,250	0	0		(925,261)	0	0	926,250	0	0	PD (Duration)
Interest Rate Swap - 1253150M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2018	02/05/2026	02/01/2019	Sale	0	650,000,000	2.95 / 2.7326	0	0	0	0	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1253150M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2018	02/05/2026	02/06/2019	Sale	0	650,000,000	2.95 / 1.8905	0	0	0	0	0		11,727,725	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1253240M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2018	02/06/2029	02/04/2019	Sale	0	150,000,000	2.7344 / 3.41	0	(1,035,000)	0	0	0		0	0	0	1,035,000	0	0	PD (Duration)
Interest Rate Swap - 1253240M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2018	02/06/2029	02/07/2019	Sale	0	150,000,000	2.5924 / 3.41	0	0	0	0	0		(1,030,723)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1253660M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2018	02/08/2024	02/06/2019	Sale	0	200,000,000	2.5913 / 3.326	0	0	0	0	0		697,569	0	0	0	0	0	PD (Duration)

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Interest Rate Swap - 125367CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2018	02/08/2024	02/06/2019	Sale	0	200,000,000	3.1235 / 2.7376	0	0	(4,980,000)	0	0		4,406,115	0	0	(4,980,000)	0	0	PD (Duration)
Interest Rate Swap - 125368CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2018	02/08/2026	02/06/2019	Sale	0	100,000,000	2.5913 / 3.3575	0	0	0	0	0		498,018	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 125369CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2018	02/08/2026	02/06/2019	Sale	0	100,000,000	3.1588 / 2.7376	0	0	(3,315,000)	0	0		2,864,886	0	0	(3,315,000)	0	0	PD (Duration)
Interest Rate Swap - 125431PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2015	01/01/2019	01/01/2019	Maturity	0	27,000,000	2.396 / 1.3363	0	0	0	795	0		(797)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 125432PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2015	06/01/2019	06/01/2019	Maturity	0	55,000,000	2.6261 / 1.425	0	0	0	293,037	0		(316,574)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 125433PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2015	12/01/2019	12/01/2019	Maturity	0	37,000,000	2.1376 / 1.525	0	0	0	336,988	0		(413,717)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 125439PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2017	06/01/2019	06/01/2019	Maturity	0	18,300,000	2.6261 / 1.605	0	0	0	83,593	0		(91,594)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 125440PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2017	07/01/2019	07/01/2019	Maturity	0	26,200,000	2.5918 / 1.5525	0	0	0	151,180	0		(158,402)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 125441PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2017	08/01/2019	08/01/2019	Maturity	0	20,000,000	2.579 / 1.5625	0	0	0	128,578	0		(140,462)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 125443PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2017	02/01/2019	02/01/2019	Maturity	0	62,300,000	2.541 / 1.6425	0	0	0	51,044	0		(51,273)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 125448PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2017	10/01/2019	10/01/2019	Maturity	0	33,800,000	2.3189 / 1.9563	0	0	0	161,797	0		(201,901)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 125454PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2018	05/31/2019	05/31/2019	Maturity	0	56,000,000	2.6289 / 2.537	0	0	0	32,400	0		(59,318)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 125484CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2018	11/19/2028	03/18/2019	Sale	0	1,900,000	2.4804 / 3.1	0	0	(86,367)	(6,321)	0		78,232	0	0	(86,367)	0	0	PD (Duration)
Interest Rate Swap - 125590CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	05/22/2024	05/20/2019	Sale	0	150,000,000	2.6634 / 3.154	1,000,000	0	0	0	0		871,936	0	0	(1,000,000)	0	0	PD (Duration)
Interest Rate Swap - 125591CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	05/22/2024	05/20/2019	Sale	0	150,000,000	2.945 / 2.5234	(1,000,000)	0	(5,264,000)	0	0		1,943,755	0	0	(4,264,000)	0	0	PD (Duration)
Interest Rate Swap - 125633CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	11/30/2028	02/01/2019	Sale	0	1,850,000	2.4989 / 3.015	0	0	(63,598)	(4,446)	0		66,097	0	0	(63,598)	0	0	PD (Duration)
Interest Rate Swap - 126199CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2018	01/03/2029	01/04/2019	Sale	0	300,000,000	2.723 / 2.8076	0	0	668,821	(2,821)	0		132,301	0	0	668,821	0	0	SD (Asset Cashflow)
Interest Rate Swap - 127152CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2019	06/17/2024	06/13/2019	Sale	0	600,000,000	2.39 / 2.4103	0	(1,727,000)	(15,168,000)	0	0		0	0	0	(13,441,000)	0	0	PD (Duration)
Interest Rate Swap - 127153CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2019	06/17/2026	06/13/2019	Sale	0	100,000,000	2.4525 / 2.4103	0	(400,000)	(3,340,000)	0	0		0	0	0	(2,940,000)	0	0	PD (Duration)
Interest Rate Swap - 127154CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2019	06/17/2026	06/13/2019	Sale	0	50,000,000	2.4525 / 2.4103	0	(200,000)	(1,670,000)	0	0		0	0	0	(1,470,000)	0	0	PD (Duration)
Interest Rate Swap - 127155CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2019	06/17/2026	06/13/2019	Sale	0	50,000,000	2.6146 / 2.6475	0	200,000	0	0	0		0	0	0	(200,000)	0	0	PD (Duration)
Interest Rate Swap - 127156CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2019	06/17/2026	06/13/2019	Sale	0	100,000,000	2.6146 / 2.6475	0	400,000	0	0	0		0	0	0	(400,000)	0	0	PD (Duration)

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Interest Rate Swap - 127157CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2019	06/17/2024	06/13/2019	Sale	0	600,000,000	2.6146 / 2.585	0	1,727,000	0	0	0		0	0	0	(1,727,000)	0	0	PD (Duration)
Interest Rate Swap - 127158CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2019	06/17/2024	06/13/2019	Sale	0	60,000,000	2.39 / 2.4103	0	(173,000)	(1,517,000)	0	0		0	0	0	(1,344,000)	0	0	PD (Duration)
Interest Rate Swap - 127159CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2019	06/17/2024	06/13/2019	Sale	0	60,000,000	2.6146 / 2.585	0	173,000	0	0	0		0	0	0	(173,000)	0	0	PD (Duration)
Interest Rate Swap - 127361CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2019	03/25/2029	05/13/2019	Sale	0	1,900,000	2.4766 / 2.465	0	0	(29,009)	175	0		0	0	0	(29,009)	0	0	PD (Duration)
Interest Rate Swap - 127514CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2019	04/09/2024	05/20/2019	Sale	0	120,000,000	2.5921 / 2.3536	0	0	(817,144)	33,394	0		0	0	0	(817,144)	0	0	PD (Duration)
Interest Rate Swap - 127514CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2019	04/09/2024	06/13/2019	Sale	0	65,000,000	2.5921 / 2.3536	0	0	(1,447,674)	32,674	0		0	0	0	(1,447,674)	0	0	PD (Duration)
Interest Rate Swap - 127519CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2019	04/09/2024	05/20/2019	Sale	0	120,000,000	2.3524 / 2.5921	0	0	810,482	(33,562)	0		0	0	0	810,482	0	0	PD (Duration)
Interest Rate Swap - 127519CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2019	04/09/2024	06/13/2019	Sale	0	65,000,000	2.3524 / 2.5921	0	0	1,443,815	(32,815)	0		0	0	0	1,443,815	0	0	PD (Duration)
Interest Rate Swap - 128071CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2019	08/22/2024	08/20/2019	Sale	0	150,000,000	2.5234 / 2.2725	0	0	0	0	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 128072CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2019	08/22/2024	08/20/2019	Sale	0	150,000,000	2.0925 / 2.1495	0	0	(5,200,500)	0	0		0	0	0	(5,200,500)	0	0	PD (Duration)
Interest Rate Swap - 128077CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2019	06/24/2026	06/20/2019	Sale	0	500,000,000	2.1325 / 2.6015	0	(740,000)	0	0	0		0	0	0	740,000	0	0	PD (Duration)
Interest Rate Swap - 128078CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2019	06/24/2049	06/20/2019	Sale	0	150,000,000	2.6015 / 2.7875	0	(160,500)	0	0	0		0	0	0	160,500	0	0	PD (Duration)
Interest Rate Swap - 128148CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2019	06/26/2026	06/24/2019	Sale	0	575,000,000	2.043 / 2.6099	0	(851,000)	0	0	0		0	0	0	851,000	0	0	PD (Duration)
Interest Rate Swap - 128149CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2019	06/26/2049	06/24/2019	Sale	0	150,000,000	2.6099 / 2.711	0	(160,500)	0	0	0		0	0	0	160,500	0	0	PD (Duration)
Interest Rate Swap - 128152CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2019	08/28/2024	08/23/2019	Sale	0	250,000,000	1.85 / 2.1444	0	(607,500)	0	0	0		0	0	0	607,500	0	0	LD (Liability Cashflow)
Interest Rate Swap - 128154CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2019	11/27/2024	11/25/2019	Sale	0	250,000,000	1.59 / 1.9186	0	(585,000)	0	0	0		0	0	0	585,000	0	0	LD (Liability Cashflow)
Interest Rate Swap - 128158CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2019	08/28/2024	08/23/2019	Sale	0	150,000,000	1.8 / 2.1444	0	(334,500)	0	0	0		0	0	0	334,500	0	0	PD (Duration)
Interest Rate Swap - 128192CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2019	12/03/2024	11/29/2019	Sale	0	125,000,000	1.75 / 1.9055	0	(550,000)	0	0	0		0	0	0	550,000	0	0	PD (Duration)
Interest Rate Swap - 128200CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2019	10/02/2024	09/30/2019	Sale	0	125,000,000	1.7 / 2.3199	0	(440,625)	0	0	0		0	0	0	440,625	0	0	PD (Duration)
Interest Rate Swap - 128352CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2019	09/17/2024	09/13/2019	Sale	0	170,000,000	1.742 / 2.1394	0	(800,000)	0	0	0		0	0	0	800,000	0	0	PD (Duration)

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Interest Rate Swap - 128353CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/13/2019	09/17/2024	09/13/2019	Sale	0	170,000,000	2.4103 / 1.932	0	800,000	0	0	0		0	0	0	(800,000)	0	0	PD (Duration)
Interest Rate Swap - 128600CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/02/2029	09/26/2019	Sale	0	260,000,000	2.3199 / 1.9599	0	0	(9,273,897)	254,497	0		0	0	0	(9,273,897)	0	0	PD (Duration)
Interest Rate Swap - 128600CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/02/2029	12/04/2019	Sale	0	120,000,000	2.0851 / 1.9599	0	0	(2,736,709)	156,709	0		0	0	0	(2,736,709)	0	0	PD (Duration)
Interest Rate Swap - 128600CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/02/2029	12/30/2019	Sale	0	50,000,000	2.0851 / 1.9599	0	0	(348,188)	69,817	0		0	0	0	(348,188)	0	0	PD (Duration)
Interest Rate Swap - 128601CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/02/2029	09/26/2019	Sale	0	260,000,000	1.9591 / 2.3199	0	0	9,255,376	(254,976)	0		0	0	0	9,255,376	0	0	PD (Duration)
Interest Rate Swap - 128601CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/02/2029	12/04/2019	Sale	0	120,000,000	1.9591 / 2.0851	0	0	2,728,355	(157,106)	0		0	0	0	2,728,355	0	0	PD (Duration)
Interest Rate Swap - 128601CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/02/2029	12/30/2019	Sale	0	50,000,000	1.9591 / 2.0851	0	0	344,782	(70,011)	0		0	0	0	344,782	0	0	PD (Duration)
Interest Rate Swap - 128602CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/02/2039	10/02/2019	Sale	0	175,000,000	2.3199 / 2.177	0	0	(15,727,116)	84,618	0		0	0	0	(15,727,116)	0	0	PD (Duration)
Interest Rate Swap - 128603CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/02/2039	10/02/2019	Sale	0	175,000,000	2.1754 / 2.0851	0	0	15,678,824	(85,326)	0		0	0	0	15,678,824	0	0	PD (Duration)
Interest Rate Swap - 129480CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	08/20/2019	11/22/2024	11/20/2019	Sale	0	170,000,000	2.1495 / 1.425	0	0	845,000	0	0		0	0	0	845,000	0	0	PD (Duration)
Interest Rate Swap - 129481CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	08/20/2019	11/22/2024	11/20/2019	Sale	0	170,000,000	1.235 / 1.8988	0	0	0	0	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 129531CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	08/23/2019	08/28/2027	09/12/2019	Sale	0	87,500,000	2.1444 / 1.39	0	0	1,528,285	32,715	0		0	0	0	1,528,285	0	0	SD (Asset Cashflow)
Interest Rate Swap - 129532CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	08/23/2019	08/28/2027	09/12/2019	Sale	0	87,500,000	1.39 / 2.1444	0	0	(1,528,285)	(32,715)	0		0	0	0	(1,528,285)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 130746CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/12/2019	12/16/2049	12/12/2019	Sale	0	120,000,000	2.1185 / 2.18	0	(818,400)	0	0	0		0	0	0	818,400	0	0	PD (Duration)
Interest Rate Swap - 131597CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	12/23/2019	12/27/2029	12/26/2019	Sale	0	1,900,000	1.9466 / 1.896	0	0	(2,500)	0	0		0	0	0	(2,500)	0	0	PD (Duration)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	07/12/2005	06/30/2025	03/31/2019	Maturity	0	0	4.536 / 6.45	0	0	0	(4,012)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	07/12/2005	06/30/2025	04/01/2019	Maturity	0	251,589	4.536 / 6.45	0	0	0	2,853	0		17,745	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	07/12/2005	06/30/2025	06/30/2019	Maturity	0	0	4.3248 / 6.45	0	0	0	(8,192)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	07/12/2005	06/30/2025	07/01/2019	Maturity	0	255,438	4.3248 / 6.45	0	0	0	5,689	0		18,017	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	07/12/2005	06/30/2025	09/30/2019	Maturity	0	259,347	4.0519 / 6.45	0	0	0	(4,067)	0		18,292	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	12/31/2019	Maturity	0	263,315	3.8374 / 6.45	0	0	0	(5,793)	0		18,572	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69273PR - Receive: Floating 3 Month Libor +156 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2005	10/01/2020	10/01/2019	Maturity	0	2,396,455	3.8789 / 6.535	0	0	0	(42,474)	0		66,068	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	06/05/2019	Maturity	0	9,786,299	2.8651 / 5.47	0	0	0	(2,054)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	01/05/2019	Maturity	0	0	2.8964 / 6.19	0	0	0	(23)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	01/07/2019	Maturity	0	34,063	2.8964 / 6.19	0	0	0	16	0		6,536	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	02/05/2019	Maturity	0	34,239	3.0303 / 6.19	0	0	0	(100)	0		6,569	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	03/05/2019	Maturity	0	34,416	3.0315 / 6.19	0	0	0	(197)	0		6,603	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	04/05/2019	Maturity	0	34,593	2.9994 / 6.19	0	0	0	(287)	0		6,637	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	05/05/2019	Maturity	0	0	2.9946 / 6.19	0	0	0	(741)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	05/06/2019	Maturity	0	34,772	2.9946 / 6.19	0	0	0	363	0		6,671	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	06/05/2019	Maturity	0	34,951	2.9846 / 6.19	0	0	0	(474)	0		6,706	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	07/05/2019	Maturity	0	35,131	2.9474 / 6.19	0	0	0	(571)	0		6,740	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	08/05/2019	Maturity	0	35,313	2.8775 / 6.19	0	0	0	(668)	0		6,775	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	09/05/2019	Maturity	0	35,495	2.7616 / 6.19	0	0	0	(771)	0		6,810	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	10/05/2019	Maturity	0	0	2.5844 / 6.19	0	0	0	(1,681)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	10/07/2019	Maturity	0	35,678	2.5844 / 6.19	0	0	0	804	0		6,845	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	11/05/2019	Maturity	0	35,862	2.507 / 6.19	0	0	0	(994)	0		6,881	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	12/05/2019	Maturity	0	36,047	2.2918 / 6.19	0	0	0	(1,116)	0		6,916	0	0	0	0	0	SD (Asset Cashflow)

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Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	01/05/2019	Maturity	0	0	2.6889 / 5.53	0	0	0	(26)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	01/07/2019	Maturity	0	42,912	2.6889 / 5.53	0	0	0	19	0		1,909	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	02/05/2019	Maturity	0	43,110	2.8228 / 5.53	0	0	0	(108)	0		1,918	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	03/05/2019	Maturity	0	43,309	2.824 / 5.53	0	0	0	(213)	0		1,926	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	04/05/2019	Maturity	0	43,508	2.7919 / 5.53	0	0	0	(310)	0		1,935	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	05/05/2019	Maturity	0	0	2.7871 / 5.53	0	0	0	(833)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	05/06/2019	Maturity	0	43,709	2.7871 / 5.53	0	0	0	425	0		1,944	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	06/05/2019	Maturity	0	43,910	2.7771 / 5.53	0	0	0	(510)	0		1,953	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	07/05/2019	Maturity	0	44,113	2.7399 / 5.53	0	0	0	(615)	0		1,962	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	08/05/2019	Maturity	0	44,316	2.67 / 5.53	0	0	0	(720)	0		1,971	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	09/05/2019	Maturity	0	44,520	2.5541 / 5.53	0	0	0	(831)	0		1,980	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	10/05/2019	Maturity	0	0	2.3769 / 5.53	0	0	0	(1,882)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	10/07/2019	Maturity	0	44,725	2.3769 / 5.53	0	0	0	936	0		1,989	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	11/05/2019	Maturity	0	44,931	2.2995 / 5.53	0	0	0	(1,075)	0		1,999	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2006	04/05/2022	12/05/2019	Maturity	0	45,138	2.0843 / 5.53	0	0	0	(1,209)	0		2,008	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	12/07/2006	04/05/2019	01/05/2019	Maturity	0	0	2.8729 / 5.46	0	0	0	(17)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	12/07/2006	04/05/2019	01/07/2019	Maturity	0	27,408	2.8729 / 5.46	0	0	0	13	0		175	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	12/07/2006	04/05/2019	02/05/2019	Maturity	0	27,533	3.0068 / 5.46	0	0	0	(62)	0		175	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	12/07/2006	04/05/2019	03/05/2019	Maturity	0	27,658	3.008 / 5.46	0	0	0	(124)	0		176	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	12/07/2006	04/05/2019	04/05/2019	Maturity	0	13,150,513	2.9759 / 5.46	0	0	0	(84,869)	0		83,737	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	12/07/2006	04/05/2019	01/05/2019	Maturity	0	0	2.8704 / 5.46	0	0	0	(12)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	12/07/2006	04/05/2019	01/07/2019	Maturity	0	19,274	2.8704 / 5.46	0	0	0	9	0		123	0	0	0	0	0	SD (Asset Cashflow)

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Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	02/05/2019	Maturity	0	19,362	3.0043 / 5.46	0	0	0	(44)	0		123	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	03/05/2019	Maturity	0	19,450	3.0055 / 5.46	0	0	0	(87)	0		124	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	04/05/2019	Maturity	0	9,247,779	2.9734 / 5.46	0	0	0	(59,742)	0		58,946	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75528PR - Receive: Floating 3 Month Libor +55.1 BPS Pay: Fixed	353514D*0 - Franklin Electric Co. Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2007	04/30/2019	04/30/2019	Maturity	0	4,622,400	3.2951 / 5.79	0	0	0	(38,960)	0		37,187	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75533PR - Receive: Floating 3 Month Libor +55.1 BPS Pay: Fixed	353514C#7 - Franklin Electric Co. Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2007	04/30/2019	04/30/2019	Maturity	0	12,711,600	3.2951 / 5.79	0	0	0	(107,140)	0		102,265	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 76740PR - Receive: Floating 3 Month Libor +37.1 BPS Pay: Fixed	G2614#AB9 - DCC PLC Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2007	07/11/2019	07/11/2019	Maturity	0	16,200,000	2.9528 / 6.19	0	0	0	(267,366)	0		256,548	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	01/05/2019	Maturity	0	0	5.5259 / 7.89	0	0	0	(57)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	01/07/2019	Maturity	0	64,806	5.5259 / 7.89	0	0	0	60	0		8,080	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	02/05/2019	Maturity	0	65,249	5.6598 / 7.89	0	0	0	(129)	0		8,136	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	03/05/2019	Maturity	0	60,711	5.661 / 7.89	0	0	0	(252)	0		7,570	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	04/05/2019	Maturity	0	66,142	5.6289 / 7.89	0	0	0	(388)	0		8,247	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	05/05/2019	Maturity	0	0	5.6241 / 7.89	0	0	0	(1,810)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	05/06/2019	Maturity	0	66,594	5.6241 / 7.89	0	0	0	1,303	0		8,303	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	06/05/2019	Maturity	0	61,916	5.6141 / 7.89	0	0	0	(588)	0		7,720	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	07/05/2019	Maturity	0	67,508	5.5769 / 7.89	0	0	0	(771)	0		8,417	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	08/05/2019	Maturity	0	67,970	5.507 / 7.89	0	0	0	(901)	0		8,475	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	09/05/2019	Maturity	0	68,435	5.3911 / 7.89	0	0	0	(1,040)	0		8,533	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	10/05/2019	Maturity	0	0	5.2139 / 7.89	0	0	0	(4,138)	0		0	0	0	0	0	0	SD (Asset Cashflow)

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Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	10/07/2019	Maturity	0	68,904	5.2139 / 7.89	0	0	0	2,957	0		8,591	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	11/05/2019	Maturity	0	69,376	5.1365 / 7.89	0	0	0	(1,358)	0		8,650	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	12/05/2019	Maturity	0	69,852	4.9213 / 7.89	0	0	0	(1,540)	0		8,710	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 83044PR - Receive: Floating 3 Month Libor +181.8 BPS Pay: Fixed	247158AA2 - Deloitte LLP Guaranteed Series A Senior NT	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2008	08/20/2023	08/20/2019	Maturity	0	3,245,455	4.3371 / 6.73	0	0	0	(47,060)	0		184,865	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 86134CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2009	01/28/2019	01/28/2019	Maturity	0	60,000,000	2.5093 / 2.845	0	0	0	(15,109)	0		14,209	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 87474CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2009	05/12/2019	05/12/2019	Maturity	0	20,000,000	3.3963 / 2.5353	0	0	0	53,081	0		(43,631)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 87538CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2009	05/18/2019	05/18/2019	Maturity	0	14,000,000	3.2013 / 2.5196	0	0	0	28,838	0		(22,539)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 87739CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2009	06/01/2019	06/01/2019	Maturity	0	58,000,000	3.8463 / 2.5203	0	0	0	283,917	0		(251,081)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 87782CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2009	06/03/2019	06/03/2019	Maturity	0	15,000,000	3.9163 / 2.5203	0	0	0	78,137	0		(69,610)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 88009CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2009	06/23/2019	06/23/2019	Maturity	0	127,000,000	4.0438 / 2.3431	0	0	0	805,960	0		(746,979)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 88571PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2019	08/04/2019	Maturity	0	366,000,000	2.5651 / 3.804	0	0	0	(2,476,329)	0		2,172,931	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 88572PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2019	08/04/2019	Maturity	0	365,000,000	3.804 / 2.2868	0	0	0	2,469,563	0		(2,166,994)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 88926CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/21/2009	08/25/2019	08/25/2019	Maturity	0	17,000,000	3.6613 / 2.1323	0	0	0	114,692	0		(97,683)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 88983CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2009	09/02/2019	09/02/2019	Maturity	0	17,000,000	3.7338 / 2.1318	0	0	0	124,649	0		(106,819)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 89134CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2009	09/14/2019	09/14/2019	Maturity	0	20,000,000	3.5363 / 2.1185	0	0	0	130,536	0		(105,257)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 89724CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2009	11/02/2019	11/02/2019	Maturity	0	22,000,000	3.6628 / 1.9023	0	0	0	204,560	0		(161,808)	0	0	0	0	0	PD (Duration)
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												17,854,102	(5,238,025)	(56,217,435)	3,327,002	0	XXX	54,218,777	0	(57,287)	(68,002,552)	0	0	XXX
Credit Default Swap - 125831CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2018	12/20/2019	12/20/2019	Maturity	0	12,000,000	Credit Event / 1	(133,913)	0	0	(118,000)	0		(21,872)	0	126,392	0	0	0	CR (Credit Risk)
Credit Default Swap - 125832CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2018	12/20/2019	12/20/2019	Maturity	0	12,000,000	Credit Event / 1	(122,814)	0	0	(118,000)	0		(21,511)	0	115,918	0	0	0	CR (Credit Risk)
Credit Default Swap - 125835CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2018	12/20/2019	12/20/2019	Maturity	0	12,000,000	Credit Event / 1	(106,812)	0	0	(118,000)	0		(21,312)	0	100,818	0	0	0	CR (Credit Risk)

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Credit Default Swap - 86436CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2009	03/20/2019	03/20/2019	Maturity	0	3,000,000	Credit Event / 5.86	0	0	0	(38,578)	0		37,388	0	0	0	0	0	CR (Credit Risk)
Credit Default Swap - 86461CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2009	03/20/2019	03/20/2019	Maturity	0	5,000,000	Credit Event / 6.06	0	0	0	(66,492)	0		64,493	0	0	0	0	0	CR (Credit Risk)
Credit Default Swap - 86469CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2009	03/20/2019	03/20/2019	Maturity	0	7,000,000	Credit Event / 6.16	0	0	0	(94,624)	0		91,815	0	0	0	0	0	CR (Credit Risk)
Credit Default Swap - 86837CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2009	03/20/2019	03/20/2019	Maturity	0	100,000	Credit Event / 5.01	17,250	0	0	(1,099)	0		1,518	0	(522)	0	0	0	CR (Credit Risk)
Credit Default Swap - 86839CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2015	03/20/2019	03/20/2019	Maturity	0	2,000,000	Credit Event / 5.01	166,921	0	0	(21,988)	0		28,638	0	(8,718)	0	0	0	CR (Credit Risk)
Credit Default Swap - 86943CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2009	03/20/2019	03/20/2019	Maturity	0	996,000	Credit Event / 5.01	119,520	0	0	(10,950)	0		13,427	0	(3,507)	0	0	0	CR (Credit Risk)
Credit Default Swap - 87037CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2009	03/20/2019	03/20/2019	Maturity	0	1,500,000	Credit Event / 5.01	247,500	0	0	(16,491)	0		22,414	0	(7,474)	0	0	0	CR (Credit Risk)
Credit Default Swap - 93773CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2010	03/20/2019	03/20/2019	Maturity	0	1,260,000	Credit Event / 5.01	(224,271)	0	0	(13,853)	0		6,115	0	6,435	0	0	0	CR (Credit Risk)
1129999999. Subtotal - Swaps - Hedging Other - Credit Default												(36,619)	0	0	(618,076)	0	XXX	201,112	0	329,341	0	0	0	XXX
Currency Swap - 104085PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G29568AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	12/02/2019	Sale	0	10,200,000	5.4825 / 2.6058	0	0	0	166,319	0		(1,388,948)	(2,273,996)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 104086PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G29568AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	06/19/2019	Sale	0	17,200,000	5.4825 / 2.7832	0	0	0	269,200	0		(2,342,148)	(3,834,582)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 104086PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G29568AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	12/02/2019	Sale	0	17,200,000	5.4825 / 2.6058	0	0	0	11,259	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 104087PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G29568AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	12/02/2019	Sale	0	2,200,000	5.4825 / 2.6058	0	0	0	35,873	0		(299,577)	(490,470)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 104088PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G29568AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	12/02/2019	Sale	0	1,900,000	5.4825 / 2.6058	0	0	0	30,981	0		(258,726)	(423,588)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 105152PR - Receive: Fixed USD Pay: Fixed AUD	Q7794#AF0 - QPH Finance Co. Pty. Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2014	08/14/2029	06/19/2019	Sale	0	16,457,900	4.5325 / 6.28	0	0	0	(18,576)	0		1,189,984	(4,114,913)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 105152PR - Receive: Fixed USD Pay: Fixed AUD	Q7794#AF0 - QPH Finance Co. Pty. Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2014	08/14/2029	12/02/2019	Sale	0	16,457,900	4.5325 / 6.28	0	0	0	(4,577)	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 107111PR - Receive: Fixed USD Pay: Fixed EUR	D8282#AA2 - Surteco SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2007	08/16/2019	08/16/2019	Maturity	0	8,734,445	6.5225 / 5.7025	0	0	1,586,940	94,026	0		75,774	(1,376,464)	0	1,586,940	0	0	FX (Foreign Exchange)
Currency Swap - 107112PR - Receive: Fixed USD Pay: Fixed EUR	D8282#AA2 - Surteco SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2007	08/16/2019	08/16/2019	Maturity	0	29,690,224	6.5225 / 5.7025	0	0	5,394,344	319,614	0		257,572	(4,678,891)	0	5,394,344	0	0	FX (Foreign Exchange)
Currency Swap - 107115PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AC5 - Franke Finance Int'l Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2007	11/28/2019	11/28/2019	Maturity	0	8,150,000	6.19 / 4.42	0	0	(1,416,682)	76,573	0		209,287	1,541,870	0	(1,416,682)	0	0	FX (Foreign Exchange)
Currency Swap - 107116PR - Receive: Fixed USD Pay: Fixed CHF	H2731#AA8 - Franke Holding AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2007	11/28/2019	11/28/2019	Maturity	0	29,950,000	6.19 / 4.42	0	0	(5,206,088)	281,394	0		769,099	5,666,134	0	(5,206,088)	0	0	FX (Foreign Exchange)
Currency Swap - 107179PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	06/16/2019	Maturity	0	165,598	5.755 / 6.6	0	0	(2,620)	(719)	0		8,361	(946)	0	(2,620)	0	0	FX (Foreign Exchange)
Currency Swap - 107179PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	12/16/2019	Maturity	0	171,063	5.755 / 6.6	0	0	(5,574)	(1,555)	0		8,637	(977)	0	(5,574)	0	0	FX (Foreign Exchange)
Currency Swap - 107180PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	06/16/2019	Maturity	0	24,533	5.755 / 6.6	0	0	(388)	(107)	0		1,239	(140)	0	(388)	0	0	FX (Foreign Exchange)
Currency Swap - 107180PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	12/16/2019	Maturity	0	25,343	5.755 / 6.6	0	0	(826)	(230)	0		1,280	(145)	0	(826)	0	0	FX (Foreign Exchange)
Currency Swap - 107193PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	07/30/2019	Maturity	0	6,771,582	6.3435 / 5.44	0	0	1,257,544	70,144	0		172,478	(1,113,005)	0	1,257,544	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 107194PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/30/2007	07/30/2022	07/30/2019	Maturity	0	985,599	6.3435 / 5.44	0	0	183,035	10,209	0		25,104	(161,997)	0	183,035	0	0	FX (Foreign Exchange)
Currency Swap - 107195PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/30/2007	07/30/2022	07/30/2019	Maturity	0	352,833	6.3435 / 5.44	0	0	65,524	3,655	0		8,987	(57,993)	0	65,524	0	0	FX (Foreign Exchange)
Currency Swap - 107196PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/30/2007	07/30/2022	07/30/2019	Maturity	0	1,924,543	6.3435 / 5.44	0	0	357,405	19,935	0		49,020	(316,326)	0	357,405	0	0	FX (Foreign Exchange)
Currency Swap - 107761PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/05/2004	10/14/2019	10/14/2019	Maturity	0	482,503	6.53 / 7.1675	0	0	22,620	(1,074)	0		3,616	(37,200)	0	(1,300)	23,921	0	FX (Foreign Exchange)
Currency Swap - 107762PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/01/2014	10/14/2019	10/14/2019	Maturity	0	244,871	6.53 / 7.1675	0	0	11,480	(545)	0		1,835	(18,879)	0	(660)	12,140	0	FX (Foreign Exchange)
Currency Swap - 107763PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/05/2004	10/14/2019	10/14/2019	Maturity	0	1,809,390	6.53 / 7.1675	0	0	84,826	(4,026)	0		13,558	(139,500)	0	(4,876)	89,702	0	FX (Foreign Exchange)
Currency Swap - 107764PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/05/2004	10/14/2019	10/14/2019	Maturity	0	482,503	6.53 / 7.1675	0	0	22,620	(1,074)	0		3,616	(37,200)	0	(1,300)	23,921	0	FX (Foreign Exchange)
Currency Swap - 109635PR - Receive: Fixed USD Pay: Fixed EUR	N7334#AN3 - Wereldhave NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/20/2015	07/17/2023	06/19/2019	Sale	0	28,700,000	3.96 / 2.1	0	0	0	241,301	0		1,202,258	857,122	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 110445PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/09/2003	06/16/2023	06/16/2019	Maturity	0	53,973	5.755 / 6.6	(24)	0	(854)	(234)	0		2,725	(332)	0	(830)	0	0	FX (Foreign Exchange)
Currency Swap - 110445PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/09/2003	06/16/2023	12/16/2019	Maturity	0	55,754	5.755 / 6.6	(25)	0	(1,817)	(507)	0		2,815	(343)	0	(1,792)	0	0	FX (Foreign Exchange)
Currency Swap - 110446PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/09/2003	06/16/2023	06/16/2019	Maturity	0	364,315	5.755 / 6.6	(160)	0	(5,764)	(1,583)	0		18,394	(2,241)	0	(5,604)	0	0	FX (Foreign Exchange)
Currency Swap - 110446PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/09/2003	06/16/2023	12/16/2019	Maturity	0	376,338	5.755 / 6.6	(165)	0	(12,262)	(3,422)	0		19,001	(2,315)	0	(12,096)	0	0	FX (Foreign Exchange)
Currency Swap - 112363M - Receive: Fixed USD Pay: Fixed CLP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/07/2016	03/07/2026	08/29/2019	Sale	0	18,337,857	3.9882 / 6.2486	0	0	(1,083,713)	(293,730)	0		1,823,053	(326,332)	0	(1,083,713)	0	0	FX (Foreign Exchange)
Currency Swap - 112820PR - Receive: Fixed USD Pay: Fixed EUR	T49688AC3 - Sol SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	03/12/2027	03/12/2019	Maturity	0	155,092	3.52 / 1.96	(4,038)	0	896	462	0		4,116	1,251	2,545	896	0	0	FX (Foreign Exchange)
Currency Swap - 114017CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor - 42.8 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2016	07/15/2019	06/06/2019	Sale	0	7,473,600	2.5968 / -.7375	0	0	(139,869)	114,562	0		(16,943)	242,663	0	(139,869)	0	0	FX (Foreign Exchange)
Currency Swap - 114031CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor - 42.8 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2016	07/15/2019	06/06/2019	Sale	0	21,479,680	2.5968 / -.7375	0	0	(401,995)	329,261	0		(48,695)	697,430	0	(401,995)	0	0	FX (Foreign Exchange)
Currency Swap - 114036CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor - 42.8 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2016	07/15/2019	06/06/2019	Sale	0	10,961,280	2.5968 / -.7375	0	0	(205,142)	168,025	0		(24,849)	355,905	0	(205,142)	0	0	FX (Foreign Exchange)
Currency Swap - 114037CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor - 42.8 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2016	07/15/2019	06/06/2019	Sale	0	996,480	2.5968 / -.7375	0	0	(18,649)	15,275	0		(2,259)	32,355	0	(18,649)	0	0	FX (Foreign Exchange)
Currency Swap - 114038CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor - 42.8 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2016	07/15/2019	06/06/2019	Sale	0	51,816,960	2.5968 / -.7375	0	0	(969,760)	794,300	0		(117,469)	1,682,460	0	(969,760)	0	0	FX (Foreign Exchange)
Currency Swap - 114039CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor - 42.8 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2016	07/15/2019	06/06/2019	Sale	0	25,742,400	2.5968 / -.7375	0	0	(481,772)	394,604	0		(58,358)	835,838	0	(481,772)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 119533PR - Receive: Fixed USD Pay: Fixed EUR	G7605#AA1 - Roadster Finance DAC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/13/2017	10/18/2032	12/02/2019	Sale	0	18,724,333	4.15 / 2.29	0	0	0	294,416	0		579,234	(767,352)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 119534PR - Receive: Fixed USD Pay: Fixed EUR	G7605#AA1 - Roadster Finance DAC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/13/2017	10/18/2032	06/19/2019	Sale	0	36,505,000	4.15 / 2.29	0	0	0	333,866	0		1,129,276	(1,496,031)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 119534PR - Receive: Fixed USD Pay: Fixed EUR	G7605#AA1 - Roadster Finance DAC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/13/2017	10/18/2032	12/02/2019	Sale	0	36,505,000	4.15 / 2.29	0	0	0	240,128	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 124133PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/07/2018	04/18/2028	04/16/2019	Sale	0	22,470,000	4.3155 / 2.77	0	0	0	0	0		33,767	(362,783)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 124179PR - Receive: Fixed USD Pay: Fixed EUR	19770#AB0 - Columbia Holdings Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/09/2018	08/28/2020	08/28/2019	Maturity	0	160,524	7.79 / 4.5	0	0	7,126	3,604	0		(379)	(2,195)	0	7,126	0	0	FX (Foreign Exchange)
Currency Swap - 124179PR - Receive: Fixed USD Pay: Fixed EUR	19770#AB0 - Columbia Holdings Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/09/2018	08/28/2020	11/29/2019	Maturity	0	160,524	7.79 / 4.5	0	0	8,082	5,005	0		(379)	(2,195)	0	8,082	0	0	FX (Foreign Exchange)
Currency Swap - 125187PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/22/2018	01/03/2026	01/03/2019	Sale	0	3,024,095	4.75 / 4.39	0	0	0	0	0		104,129	(120,229)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 125188PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/22/2018	01/03/2026	01/03/2019	Sale	0	14,136,485	4.75 / 4.39	0	0	0	0	0		486,762	(562,023)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 125190PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	07/01/2019	Maturity	0	288,889	7.84 / 13.65	0	0	(4,787)	(8,228)	0		(4,593)	(2,402)	0	(4,787)	0	0	FX (Foreign Exchange)
Currency Swap - 125190PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	12/31/2019	Maturity	0	288,889	7.84 / 13.65	0	0	(9,883)	(17,141)	0		(4,593)	(2,402)	0	(9,883)	0	0	FX (Foreign Exchange)
Currency Swap - 125191PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	07/01/2019	Maturity	0	11,111	7.84 / 13.65	0	0	(184)	(316)	0		(177)	(92)	0	(184)	0	0	FX (Foreign Exchange)
Currency Swap - 125191PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	12/31/2019	Maturity	0	11,111	7.84 / 13.65	0	0	(380)	(659)	0		(177)	(92)	0	(380)	0	0	FX (Foreign Exchange)
Currency Swap - 125192PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	07/01/2019	Maturity	0	44,444	7.84 / 13.65	0	0	(736)	(1,266)	0		(707)	(370)	0	(736)	0	0	FX (Foreign Exchange)
Currency Swap - 125192PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	12/31/2019	Maturity	0	44,444	7.84 / 13.65	0	0	(1,520)	(2,637)	0		(707)	(370)	0	(1,520)	0	0	FX (Foreign Exchange)
Currency Swap - 125193PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	07/01/2019	Maturity	0	144,444	7.84 / 13.65	0	0	(2,394)	(4,114)	0		(2,297)	(1,201)	0	(2,394)	0	0	FX (Foreign Exchange)
Currency Swap - 125193PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	12/31/2019	Maturity	0	144,444	7.84 / 13.65	0	0	(4,941)	(8,570)	0		(2,297)	(1,201)	0	(4,941)	0	0	FX (Foreign Exchange)
Currency Swap - 125194PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	07/01/2019	Maturity	0	66,667	7.84 / 13.65	0	0	(1,105)	(1,899)	0		(1,060)	(554)	0	(1,105)	0	0	FX (Foreign Exchange)
Currency Swap - 125194PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	12/31/2019	Maturity	0	66,667	7.84 / 13.65	0	0	(2,281)	(3,956)	0		(1,060)	(554)	0	(2,281)	0	0	FX (Foreign Exchange)
Currency Swap - 125195PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	07/01/2019	Maturity	0	22,222	7.84 / 13.65	0	0	(368)	(633)	0		(353)	(185)	0	(368)	0	0	FX (Foreign Exchange)
Currency Swap - 125195PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	12/31/2019	Maturity	0	22,222	7.84 / 13.65	0	0	(760)	(1,319)	0		(353)	(185)	0	(760)	0	0	FX (Foreign Exchange)
Currency Swap - 125196PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	07/01/2019	Maturity	0	244,444	7.84 / 13.65	0	0	(4,051)	(6,962)	0		(3,887)	(2,033)	0	(4,051)	0	0	FX (Foreign Exchange)
Currency Swap - 125196PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	12/31/2019	Maturity	0	244,444	7.84 / 13.65	0	0	(8,362)	(14,504)	0		(3,887)	(2,033)	0	(8,362)	0	0	FX (Foreign Exchange)
Currency Swap - 125197PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	07/01/2019	Maturity	0	277,778	7.84 / 13.65	0	0	(4,603)	(7,912)	0		(4,417)	(2,310)	0	(4,603)	0	0	FX (Foreign Exchange)
Currency Swap - 125197PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	12/31/2019	Maturity	0	277,778	7.84 / 13.65	0	0	(9,502)	(16,482)	0		(4,417)	(2,310)	0	(9,502)	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 125198PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	07/01/2019	Maturity	0	11,111	7.84 / 13.65	0	0	(184)	(316)	0		(177)	(92)	0	(184)	0	0	FX (Foreign Exchange)
Currency Swap - 125198PR - Receive: Fixed USD Pay: Fixed MXN	P4045*AA0 - Financiera Fortaleza SA de CV Promissory Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	12/31/2019	Maturity	0	11,111	7.84 / 13.65	0	0	(380)	(659)	0		(177)	(92)	0	(380)	0	0	FX (Foreign Exchange)
Currency Swap - 125240PR - Receive: Fixed USD Pay: Fixed GBP	70706PB*4 - Pengrowth Energy Corporation Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/30/2018	10/18/2019	09/18/2019	Sale	0	3,757,794	7.28 / 5.45	319	0	97,910	25,788	0		(7,042)	6,950	23	97,910	0	0	FX (Foreign Exchange)
Currency Swap - 125241PR - Receive: Fixed USD Pay: Fixed GBP	70706PB*4 - Pengrowth Energy Corporation Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/30/2018	10/18/2019	09/18/2019	Sale	0	2,397,865	7.28 / 5.45	204	0	62,477	16,455	0		(4,493)	4,435	15	62,477	0	0	FX (Foreign Exchange)
Currency Swap - 125242PR - Receive: Fixed USD Pay: Fixed GBP	70706PB*4 - Pengrowth Energy Corporation Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/30/2018	10/18/2019	09/18/2019	Sale	0	1,359,930	7.28 / 5.45	116	0	35,433	9,333	0		(2,548)	2,515	8	35,433	0	0	FX (Foreign Exchange)
Currency Swap - 125243PR - Receive: Fixed USD Pay: Fixed GBP	70706PB*4 - Pengrowth Energy Corporation Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/30/2018	10/18/2019	09/18/2019	Sale	0	2,523,078	7.28 / 5.45	214	0	65,739	17,315	0		(4,728)	4,666	16	65,739	0	0	FX (Foreign Exchange)
Currency Swap - 125798PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/07/2018	01/17/2031	01/17/2019	Sale	0	12,750,080	5.06 / 2.57	0	0	0	0	0		(223,692)	53,200	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 125799PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/07/2018	01/17/2031	01/17/2019	Sale	0	15,709,920	5.06 / 2.57	0	0	0	0	0		(275,621)	65,550	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 125814PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/07/2018	01/17/2029	01/17/2019	Sale	0	20,850,016	5.015 / 3.6	0	0	0	0	0		(269,680)	(52,256)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 125815PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/07/2018	01/17/2029	01/17/2019	Sale	0	18,899,960	5.015 / 3.6	0	0	0	0	0		(244,457)	(47,368)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 125816PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/07/2018	01/17/2029	01/17/2019	Sale	0	60,155,028	5.015 / 3.6	0	0	0	0	0		(778,062)	(150,764)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 125843PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/11/2018	02/11/2059	02/11/2019	Sale	0	29,582,910	4.8175 / 3.3	0	0	0	0	0		(867,593)	402,601	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 125909PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/12/2018	03/12/2052	03/12/2019	Sale	0	7,893,750	4.63 / 3.18	0	0	0	0	0		(150,086)	66,250	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 125910PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/12/2018	03/12/2052	03/12/2019	Sale	0	6,732,548	4.63 / 3.18	0	0	0	0	0		(128,007)	56,504	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 125911PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/12/2018	03/12/2052	03/12/2019	Sale	0	20,673,037	4.63 / 3.18	0	0	0	0	0		(393,061)	173,503	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 126025PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2018	01/20/2026	01/17/2019	Sale	0	17,991,907	5.44 / 2.73	0	0	0	0	0		(324,679)	219,044	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 126026PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2018	01/20/2026	01/17/2019	Sale	0	20,849,966	5.44 / 2.73	0	0	0	0	0		(376,255)	253,840	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 126269PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/04/2019	01/29/2024	01/29/2019	Sale	0	14,019,952	4.11 / 1.49	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 126270PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/04/2019	01/29/2024	01/29/2019	Sale	0	33,179,948	4.11 / 1.49	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 126334PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/12/2018	03/12/2052	03/12/2019	Sale	0	8,905,666	4.63 / 3.18	0	(24,622)	0	0	0		0	0	0	24,622	0	0	99.77% \ 99.66%
Currency Swap - 126335PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2018	01/20/2026	01/17/2019	Sale	0	5,115,956	5.44 / 2.73	0	(4,611)	0	0	0		0	0	0	4,611	0	0	FX (Foreign Exchange)
Currency Swap - 126336PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/07/2018	01/17/2029	01/17/2019	Sale	0	6,190,054	5.015 / 3.6	0	43,883	0	0	0		0	0	0	(43,883)	0	0	FX (Foreign Exchange)
Currency Swap - 126540PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/24/2019	02/28/2031	02/28/2019	Sale	0	1,969,938	4.69 / 2.39	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 126877PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/06/2019	02/26/2026	02/26/2019	Sale	0	5,560,548	3.46 / .94	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 126878PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/06/2019	02/26/2026	02/26/2019	Sale	0	4,250,021	3.46 / .94	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 126879PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/06/2019	02/26/2026	02/26/2019	Sale	0	21,512,982	3.46 / .94	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 126886PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/06/2019	02/26/2029	02/26/2019	Sale	0	1,824,902	3.65 / 1.33	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 126887PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/06/2019	02/26/2029	02/26/2019	Sale	0	21,748,310	3.65 / 1.33	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 126888PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/06/2019	02/26/2029	02/26/2019	Sale	0	44,937,620	3.65 / 1.33	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 127337PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2019	04/17/2031	04/17/2019	Sale	0	39,071,520	4.56 / 2.14	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 127933PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/15/2019	06/13/2029	06/13/2019	Sale	0	12,048,131	3.43 / 3.33	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 128041PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/16/2019	06/07/2027	06/06/2019	Sale	0	5,112,140	3.556 / 2.46	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 128085PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/16/2019	05/24/2029	05/24/2019	Sale	0	6,701,963	4.38 / 1.87	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 128086PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/16/2019	05/24/2029	05/24/2019	Sale	0	16,070,020	4.38 / 1.87	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 128227PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/31/2019	07/11/2026	07/11/2019	Sale	0	6,012,972	4.26 / 1.9	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 128228PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/31/2019	07/11/2026	07/11/2019	Sale	0	14,404,962	4.26 / 1.9	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 128494PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/19/2019	07/09/2031	07/09/2019	Sale	0	10,939,008	5.76 / 3.32	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 128495PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/19/2019	07/09/2031	07/09/2019	Sale	0	4,925,019	5.76 / 3.32	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 128496PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/19/2019	07/09/2031	06/19/2019	Sale	0	9,917,959	5.76 / 3.32	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 128588PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2024	07/25/2019	Sale	0	6,961,345	6.36 / 5.4	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 128589PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2024	07/25/2019	Sale	0	5,750,655	6.36 / 5.4	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 128731PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2019	06/30/2042	07/17/2019	Sale	0	2,347,157	3.3675 / 3.365	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 128732PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2019	06/30/2042	07/17/2019	Sale	0	9,793,414	3.3675 / 3.365	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 128733PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/10/2019	06/30/2042	07/17/2019	Sale	0	23,592,011	3.3675 / 3.365	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 128767PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2019	08/20/2026	08/20/2019	Sale	0	6,651,269	4.08 / 2.98	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 128768PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2019	08/20/2026	08/20/2019	Sale	0	26,424,056	4.08 / 2.98	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 128871PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/17/2019	08/28/2029	08/28/2019	Sale	0	19,081,656	3.34 / 3.31	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 129054PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/29/2019	08/28/2048	08/28/2019	Sale	0	11,914,058	4.71 / 3.3	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap - 129055PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2019	08/23/2034	08/23/2019	Sale	0	1,002,986	4.2 / 1.9	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 129056PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2019	08/23/2034	08/23/2019	Sale	0	5,246,026	4.2 / 1.9	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 129057PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2019	08/23/2034	08/23/2019	Sale	0	19,833,964	4.2 / 1.9	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 129066PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/26/2019	08/07/2029	08/07/2019	Sale	0	1,005,777	3.37 / 2.24	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 129067PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/26/2019	08/07/2029	08/07/2019	Sale	0	5,025,160	3.37 / 2.24	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 129068PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/26/2019	08/07/2029	08/07/2019	Sale	0	19,002,977	3.37 / 2.24	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 129103PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/31/2019	12/05/2044	12/04/2019	Sale	0	3,484,962	3.7375 / 3.87	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 129104PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/31/2019	12/05/2044	12/04/2019	Sale	0	6,025,305	3.7375 / 3.87	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 129139PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/01/2019	09/21/2023	08/07/2019	Sale	0	1,214,600	3.0975 / 2.62	0	(45,498)	(45,498)	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 129157PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/01/2019	02/16/2027	08/07/2019	Sale	0	12,452,079	5.26 / 4.03	0	(199,612)	(199,612)	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 129158PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/01/2019	02/16/2027	08/07/2019	Sale	0	1,797,972	5.26 / 4.03	0	(28,822)	(28,822)	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 129246PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/06/2019	09/27/2031	09/27/2019	Sale	0	1,203,659	3.93 / 1.72	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 129247PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/06/2019	09/27/2031	09/27/2019	Sale	0	9,174,675	3.93 / 1.72	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 129248PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/06/2019	09/27/2031	09/27/2019	Sale	0	41,798,523	3.93 / 1.72	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 129327PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/12/2019	09/05/2031	09/05/2019	Sale	0	3,700,620	4.5175 / 2.25	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 129328PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/12/2019	09/05/2031	09/05/2019	Sale	0	17,381,700	4.5175 / 2.25	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 130119PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/02/2019	09/30/2031	10/29/2019	Sale	0	2,792,654	3.4275 / 1.38	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 130120PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/02/2019	09/30/2031	10/29/2019	Sale	0	2,792,654	3.4275 / 1.38	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 130215PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/11/2019	10/31/2029	10/31/2019	Sale	0	1,604,655	3.33 / 2.55	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 130216PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/11/2019	10/31/2029	10/31/2019	Sale	0	2,458,950	3.33 / 2.55	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 130217PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/11/2019	10/31/2029	10/31/2019	Sale	0	16,980,698	3.33 / 2.55	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 130218PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/11/2019	10/31/2031	10/31/2019	Sale	0	1,789,710	3.44 / 2.62	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 130219PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/11/2019	10/31/2031	10/31/2019	Sale	0	2,745,405	3.44 / 2.62	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 130220PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/11/2019	10/31/2031	10/31/2019	Sale	0	18,960,533	3.44 / 2.62	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)

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Currency Swap - 130376PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/16/2019	10/29/2026	10/29/2019	Sale	0	1,580,040	3.345 / 1.26	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 130377PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/16/2019	10/29/2026	10/29/2019	Sale	0	1,429,981	3.345 / 1.26	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 130378PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/16/2019	10/29/2029	10/29/2019	Sale	0	1,089,706	3.51 / 2.69	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 130379PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/16/2019	10/29/2029	10/29/2019	Sale	0	1,089,706	3.51 / 2.69	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 130399PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/16/2019	08/15/2029	10/28/2019	Sale	0	6,097,986	2.87 / 2.547	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 130400PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/16/2019	08/15/2029	10/28/2019	Sale	0	34,336,998	2.87 / 2.547	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 130585PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/29/2019	11/25/2024	11/25/2019	Sale	0	5,656,866	5.46 / 4.64	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 130586PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/29/2019	11/25/2024	11/25/2019	Sale	0	1,582,583	5.46 / 4.64	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 130931PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/19/2019	02/15/2042	11/26/2019	Sale	0	1,047,116	3.912 / 4.166	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 130932PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/19/2019	02/15/2042	11/26/2019	Sale	0	1,047,116	3.912 / 4.166	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 130973PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/22/2019	12/06/2029	12/06/2019	Sale	0	27,829,464	5.4 / 3.25	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 130974PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/22/2019	12/06/2029	12/06/2019	Sale	0	5,183,584	5.4 / 3.25	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 130975PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/22/2019	12/06/2029	12/06/2019	Sale	0	18,773,100	5.4 / 3.25	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 131403PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/13/2019	12/30/2031	12/30/2019	Sale	0	7,695,322	3.66 / 1.6	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 131404PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/13/2019	12/30/2031	12/30/2019	Sale	0	24,177,342	3.66 / 1.6	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 131405PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/13/2019	12/30/2031	12/30/2019	Sale	0	51,651,087	3.66 / 1.6	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												(3,559)	(259,282)	(1,020,126)	3,963,349	0	XXX	(439,093)	(9,768,361)	2,606	(910,153)	149,683	0	XXX
Total Return Swap - 115911CM - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/26/2019	03/21/2019	Sale	0	0	2.9416 / Total Return	0	0	(18,004,500)	0	0		0	0	0	(18,004,500)	0	0	EL (Equity Risk Liability)
Total Return Swap - 115911CM - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/26/2019	06/20/2019	Sale	0	0	2.7215 / Total Return	0	0	(4,280,190)	0	0		0	0	0	(4,280,190)	0	0	EL (Equity Risk Liability)
Total Return Swap - 115911CM - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/26/2019	09/19/2019	Sale	0	0	2.4693 / Total Return	0	0	(7,418,070)	0	0		0	0	0	(7,418,070)	0	0	EL (Equity Risk Liability)
Total Return Swap - 115911CM - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/26/2019	12/26/2019	Maturity	0	151,757,310	2.2263 / Total Return	0	0	0	3,949,789	0		(2,542,681)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 115911CM - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	12/15/2016	12/26/2019	12/26/2019	Sale	0	0	2.2263 / Total Return	0	0	(15,087,930)	0	0		0	0	0	(15,087,930)	0	0	EL (Equity Risk Liability)
Total Return Swap - 115911CM - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	03/21/2019	12/26/2019	12/26/2019	Maturity	0	18,004,500	2.2263 / Total Return	0	0	0	351,802	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 115911CM - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2019	12/26/2019	12/26/2019	Maturity	0	4,280,190	2.2263 / Total Return	0	0	0	53,959	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 115911CM - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/19/2019	12/26/2019	12/26/2019	Maturity	0	7,418,070	2.2263 / Total Return	0	0	0	46,327	0		0	0	0	0	0	0	EL (Equity Risk Liability)

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Total Return Swap - 119721CM - Receive: Floating 3 Month Libor -28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2017	09/27/2019	03/27/2019	Sale	0	0	2.523 / Total Return	0	0	(13,144,390)	0	0		0	0	0	(13,144,390)	0	0	EL (Equity Risk Liability)
Total Return Swap - 119721CM - Receive: Floating 3 Month Libor -28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2017	09/27/2019	06/27/2019	Sale	0	0	2.321 / Total Return	0	0	(947,086)	0	0		0	0	0	(947,086)	0	0	EL (Equity Risk Liability)
Total Return Swap - 119721CM - Receive: Floating 3 Month Libor -28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2017	09/27/2019	09/27/2019	Maturity	0	92,734,600	2.0389 / Total Return	0	0	0	1,581,592	0		1,313,976	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 119721CM - Receive: Floating 3 Month Libor -28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2017	09/27/2019	09/27/2019	Sale	0	0	2.0389 / Total Return	0	0	(2,470,832)	0	0		0	0	0	(2,470,832)	0	0	EL (Equity Risk Liability)
Total Return Swap - 119721CM - Receive: Floating 3 Month Libor -28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	03/27/2019	09/27/2019	09/27/2019	Maturity	0	13,144,390	2.0389 / Total Return	0	0	0	146,458	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 119721CM - Receive: Floating 3 Month Libor -28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/27/2019	09/27/2019	09/27/2019	Maturity	0	947,086	2.0389 / Total Return	0	0	0	4,916	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2018	01/12/2028	01/10/2019	Maturity	0	5,473,761	2.7952 / Total Return	0	0	0	4,522	0		(771,127)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2018	01/12/2028	01/10/2019	Sale	0	0	2.7952 / Total Return	0	0	5,473,761	0	0		0	0	0	5,473,761	0	0	EL (Equity Risk Liability)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2018	01/12/2028	04/10/2019	Sale	0	0	3.1669 / Total Return	0	0	(6,240,759)	0	0		0	0	0	(6,240,759)	0	0	EL (Equity Risk Liability)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2018	01/12/2028	07/10/2019	Sale	0	0	2.9735 / Total Return	0	0	(1,777,369)	0	0		0	0	0	(1,777,369)	0	0	EL (Equity Risk Liability)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2018	01/12/2028	10/10/2019	Maturity	0	1,285,532	2.7095 / Total Return	0	0	0	29,688	0		(181,102)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2018	01/12/2028	10/10/2019	Sale	0	0	2.7095 / Total Return	0	0	1,285,532	0	0		0	0	0	1,285,532	0	0	EL (Equity Risk Liability)
Total Return Swap - 121996CM - Receive: Floating 3 Month Libor +40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2018	02/11/2019	02/11/2019	Maturity	0	106,439,854	3.0011 / Total Return	0	0	0	363,806	0		(11,332,380)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 121996CM - Receive: Floating 3 Month Libor +40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2018	02/11/2019	02/11/2019	Sale	0	0	3.0011 / Total Return	0	0	3,502,222	0	0		0	0	0	3,502,222	0	0	EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2018	02/09/2028	02/11/2019	Maturity	0	1,751,203	2.9661 / Total Return	0	0	0	5,916	0		(209,973)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2018	02/09/2028	02/11/2019	Sale	0	0	2.9661 / Total Return	0	0	1,751,203	0	0		0	0	0	1,751,203	0	0	EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2018	02/09/2028	05/09/2019	Sale	0	0	3.062 / Total Return	0	0	(3,647,135)	0	0		0	0	0	(3,647,135)	0	0	EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2018	02/09/2028	08/09/2019	Sale	0	0	2.927 / Total Return	0	0	(283,998)	0	0		0	0	0	(283,998)	0	0	EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2018	02/09/2028	11/12/2019	Sale	0	0	2.5495 / Total Return	0	0	(4,179,701)	0	0		0	0	0	(4,179,701)	0	0	EL (Equity Risk Liability)
Total Return Swap - 123707CM - Receive: Floating 3 Month Libor -22 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/29/2018	07/03/2019	01/03/2019	Maturity	0	19,573,107	2.1781 / Total Return	0	0	0	2,368	0		(3,750,129)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 123707CM - Receive: Floating 3 Month Libor -22 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/29/2018	07/03/2019	01/03/2019	Sale	0	0	2.1781 / Total Return	0	0	19,573,107	0	0		0	0	0	19,573,107	0	0	EL (Equity Risk Liability)
Total Return Swap - 123707CM - Receive: Floating 3 Month Libor -22 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/29/2018	07/03/2019	04/02/2019	Sale	0	0	2.5876 / Total Return	0	0	(12,107,483)	0	0		0	0	0	(12,107,483)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 123707CM - Receive: Floating 3 Month Libor -22 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/29/2018	07/03/2019	07/03/2019	Maturity	0	83,018,590	2.3755 / Total Return	0	0	0	1,046,017	0		(15,906,031)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 123707CM - Receive: Floating 3 Month Libor -22 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	06/29/2018	07/03/2019	07/03/2019	Sale	0	0	2.3755 / Total Return	0	0	(2,186,086)	0	0		0	0	0	(2,186,086)	0	0	EL (Equity Risk Liability)
Total Return Swap - 123707CM - Receive: Floating 3 Month Libor -22 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/02/2019	07/03/2019	07/03/2019	Maturity	0	12,107,483	2.3755 / Total Return	0	0	0	73,633	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 123773CM - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2018	07/15/2019	01/15/2019	Maturity	0	5,053,335	2.7263 / Total Return	0	0	0	5,358	0		(446,301)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 123773CM - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2018	07/15/2019	01/15/2019	Sale	0	0	2.7263 / Total Return	0	0	5,053,335	0	0		0	0	0	5,053,335	0	0	EL (Equity Risk Liability)
Total Return Swap - 123773CM - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2018	07/15/2019	04/15/2019	Sale	0	0	3.0773 / Total Return	0	0	(7,390,043)	0	0		0	0	0	(7,390,043)	0	0	EL (Equity Risk Liability)
Total Return Swap - 123773CM - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2018	07/15/2019	07/15/2019	Maturity	0	91,727,580	2.8868 / Total Return	0	0	0	1,472,280	0		(8,101,202)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 123773CM - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2018	07/15/2019	07/15/2019	Sale	0	0	2.8868 / Total Return	0	0	(1,644,677)	0	0		0	0	0	(1,644,677)	0	0	EL (Equity Risk Liability)
Total Return Swap - 123773CM - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2019	07/15/2019	07/15/2019	Maturity	0	7,390,043	2.8868 / Total Return	0	0	0	53,926	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/25/2018	10/31/2023	01/31/2019	Sale	0	0	3.0966 / Total Return	0	0	(1,474,103)	0	0		0	0	0	(1,474,103)	0	0	EL (Equity Risk Liability)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/25/2018	10/31/2023	05/02/2019	Sale	0	0	3.1528 / Total Return	0	0	(5,725,272)	0	0		0	0	0	(5,725,272)	0	0	EL (Equity Risk Liability)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/25/2018	10/31/2023	07/31/2019	Sale	0	0	3.1528 / Total Return	0	0	(862,224)	0	0		0	0	0	(862,224)	0	0	EL (Equity Risk Liability)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/25/2018	10/31/2023	10/31/2019	Sale	0	0	2.8255 / Total Return	0	0	(2,016,944)	0	0		0	0	0	(2,016,944)	0	0	EL (Equity Risk Liability)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2019	01/12/2024	04/12/2019	Sale	0	0	3.2419 / Total Return	0	0	(7,245,012)	0	0		0	0	0	(7,245,012)	0	0	EL (Equity Risk Liability)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2019	01/12/2024	07/12/2019	Sale	0	0	3.0485 / Total Return	0	0	(1,360,692)	0	0		0	0	0	(1,360,692)	0	0	EL (Equity Risk Liability)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2019	01/12/2024	10/15/2019	Maturity	0	2,351,856	2.7845 / Total Return	0	0	0	54,043	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2019	01/12/2024	10/15/2019	Sale	0	0	2.7845 / Total Return	0	0	2,351,856	0	0		0	0	0	2,351,856	0	0	EL (Equity Risk Liability)
Total Return Swap - 126745CM - Receive: Floating 3 Month Libor -21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	02/06/2019	02/10/2020	05/08/2019	Sale	0	0	2.487 / Total Return	0	0	(5,214,091)	0	0		0	0	0	(5,214,091)	0	0	EL (Equity Risk Liability)
Total Return Swap - 126745CM - Receive: Floating 3 Month Libor -21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	02/06/2019	02/10/2020	08/08/2019	Maturity	0	5,474,515	2.3351 / Total Return	0	0	0	67,085	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 126745CM - Receive: Floating 3 Month Libor -21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	02/06/2019	02/10/2020	08/08/2019	Sale	0	0	2.3351 / Total Return	0	0	5,474,515	0	0		0	0	0	5,474,515	0	0	EL (Equity Risk Liability)
Total Return Swap - 126745CM - Receive: Floating 3 Month Libor -21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	02/06/2019	02/10/2020	11/08/2019	Sale	0	0	1.971 / Total Return	0	0	(4,768,667)	0	0		0	0	0	(4,768,667)	0	0	EL (Equity Risk Liability)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2019	02/09/2024	05/09/2019	Sale	0	0	2.892 / Total Return	0	0	(7,293,889)	0	0		0	0	0	(7,293,889)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2019	02/09/2024	08/09/2019	Sale	0	0	2.7303 / Total Return	0	0	(567,966)	0	0		0	0	0	(567,966)	0	0	EL (Equity Risk Liability)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2019	02/09/2024	11/12/2019	Sale	0	0	2.376 / Total Return	0	0	(8,358,964)	0	0		0	0	0	(8,358,964)	0	0	EL (Equity Risk Liability)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2019	06/21/2024	09/23/2019	Sale	0	0	2.6361 / Total Return	0	0	(3,258,560)	0	0		0	0	0	(3,258,560)	0	0	EL (Equity Risk Liability)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2019	06/21/2024	12/23/2019	Sale	0	0	2.4089 / Total Return	0	0	(7,358,759)	0	0		0	0	0	(7,358,759)	0	0	EL (Equity Risk Liability)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2019	06/23/2022	09/25/2019	Sale	0	0	2.5431 / Total Return	0	0	(3,715,003)	0	0		0	0	0	(3,715,003)	0	0	EL (Equity Risk Liability)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2019	06/23/2022	12/26/2019	Sale	0	0	2.3589 / Total Return	0	0	(17,633,870)	0	0		0	0	0	(17,633,870)	0	0	EL (Equity Risk Liability)
Total Return Swap - 128627CM - Receive: Floating 3 Month Libor -13 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	07/06/2020	10/03/2019	Maturity	0	4,386,251	2.1726 / Total Return	0	0	0	24,682	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 128627CM - Receive: Floating 3 Month Libor -13 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	07/06/2020	10/03/2019	Sale	0	0	2.1726 / Total Return	0	0	4,386,251	0	0		0	0	0	4,386,251	0	0	EL (Equity Risk Liability)
Total Return Swap - 128687CM - Receive: Floating 3 Month Libor +30.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	07/15/2020	10/16/2019	Maturity	0	2,120,600	2.6084 / Total Return	0	0	0	14,289	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 128687CM - Receive: Floating 3 Month Libor +30.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	07/15/2020	10/16/2019	Sale	0	0	2.6084 / Total Return	0	0	2,120,600	0	0		0	0	0	2,120,600	0	0	EL (Equity Risk Liability)
Total Return Swap - 129944CM - Receive: Floating 3 Month Libor -8 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2019	09/29/2020	12/30/2019	Sale	0	0	2.0244 / Total Return	0	0	(5,597,187)	0	0		0	0	0	(5,597,187)	0	0	EL (Equity Risk Liability)
1149999999. Subtotal - Swaps - Hedging Other - Total Return												0	0	(132,289,070)	9,352,454	0	XXX	(41,926,950)	0	0	(132,289,070)	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												17,813,925	(5,497,307)	(189,526,631)	16,024,729	0	XXX	12,053,846	(9,768,361)	274,661	(201,201,774)	149,683	0	XXX
Credit Default Swap - 106330CM Sell Protection, Receive Fixed	12574#FK8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2015	01/17/2047	07/25/2019	Maturity	0	225,284	.5 / Credit Event	(8,539)	0	0	648	0		0	0	7,725	0	0	0	RC (Credit Replications)
Credit Default Swap - 124712CM Sell Protection, Receive Fixed	12518*P79 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2018	12/20/2023	01/31/2019	Sale	0	530,000,000	1 / Credit Event	9,538,164	0	7,995,294	456,389	0		0	0	(152,612)	(913,948)	0	0	RC (Credit Replications)
Credit Default Swap - 124712CM Sell Protection, Receive Fixed	12518*P79 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2018	12/20/2023	03/13/2019	Sale	0	170,000,000	1 / Credit Event	3,059,411	0	3,184,992	340,000	0		0	0	(113,524)	391,884	0	0	RC (Credit Replications)
Credit Default Swap - 124712CM Sell Protection, Receive Fixed	12518*P79 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2018	12/20/2023	03/20/2019	Sale	0	550,000,000	1 / Credit Event	9,898,094	0	9,875,526	1,206,944	0		0	0	(402,932)	874,647	0	0	RC (Credit Replications)
Credit Default Swap - 124736CM Sell Protection, Receive Fixed	12518*C73 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2018	12/20/2028	03/20/2019	Sale	0	250,000,000	1 / Credit Event	(1,626,843)	0	(1,618,535)	548,611	0		0	0	32,833	(64,029)	0	0	RC (Credit Replications)
Credit Default Swap - 124745CM Sell Protection, Receive Fixed	12518*P87 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2018	12/20/2023	03/20/2019	Sale	0	35,000,000	1 / Credit Event	667,379	0	628,443	76,806	0		0	0	(27,196)	21,276	0	0	RC (Credit Replications)
Credit Default Swap - 125228CM Sell Protection, Receive Fixed	12518*045 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2018	12/20/2023	01/10/2019	Sale	0	80,000,000	5 / Credit Event	3,856,000	0	2,944,000	111,111	0		0	0	(19,285)	(778,733)	0	0	RC (Credit Replications)
Credit Default Swap - 125228CM Sell Protection, Receive Fixed	12518*045 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2018	12/20/2023	01/22/2019	Sale	0	1,200,000	5 / Credit Event	57,840	0	(258,000)	3,667	0		0	0	(632)	(313,498)	0	0	RC (Credit Replications)
Credit Default Swap - 125228CM Sell Protection, Receive Fixed	12518*045 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2018	12/20/2023	01/24/2019	Sale	0	1,200,000	5 / Credit Event	57,840	0	(619,500)	4,500	0		0	0	(774)	(674,856)	0	0	RC (Credit Replications)
Credit Default Swap - 125228CM Sell Protection, Receive Fixed	12518*045 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2018	12/20/2023	04/05/2019	Sale	0	1,200,000	5 / Credit Event	57,840	0	(853,000)	16,333	0		0	0	(2,765)	(906,366)	0	0	RC (Credit Replications)
Credit Default Swap - 125228CM Sell Protection, Receive Fixed	12518*045 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2018	12/20/2023	07/22/2019	Sale	0	116,400,000	5 / Credit Event	5,610,480	0	8,986,080	3,281,833	0		0	0	(558,631)	4,100,075	0	0	RC (Credit Replications)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Credit Default Swap - 125232CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	10/30/2018	12/20/2023	01/04/2019	Sale	0	640,000,000	1 / Credit Event	9,135,767	0	4,576,960	106,667	0		0	0	(28,825)	(4,233,820)	0	0	RC (Credit Replications)
Credit Default Swap - 125232CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	10/30/2018	12/20/2023	03/20/2019	Sale	0	10,000,000	1 / Credit Event	142,746	0	179,555	21,944	0		0	0	(5,907)	47,344	0	0	RC (Credit Replications)
Credit Default Swap - 125236CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	10/30/2018	12/20/2028	03/20/2019	Sale	0	320,000,000	1 / Credit Event	(3,959,727)	0	(2,071,725)	702,222	0		0	0	80,170	1,744,920	0	0	RC (Credit Replications)
Credit Default Swap - 125237CM Sell Protection, Receive Fixed	12518*Q29 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	10/29/2018	12/20/2023	01/22/2019	Sale	0	1,000,000	5 / Credit Event	48,350	0	(215,000)	3,056	0		0	0	(528)	(261,370)	0	0	RC (Credit Replications)
Credit Default Swap - 125237CM Sell Protection, Receive Fixed	12518*Q29 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	10/29/2018	12/20/2023	01/24/2019	Sale	0	70,000,000	5 / Credit Event	3,384,500	0	3,210,340	233,333	0		0	0	(40,307)	(32,211)	0	0	RC (Credit Replications)
Credit Default Swap - 125237CM Sell Protection, Receive Fixed	12518*Q29 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	10/29/2018	12/20/2023	01/25/2019	Sale	0	1,000,000	5 / Credit Event	48,350	0	(516,250)	3,750	0		0	0	(647)	(562,501)	0	0	RC (Credit Replications)
Credit Default Swap - 125237CM Sell Protection, Receive Fixed	12518*Q29 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	10/29/2018	12/20/2023	04/05/2019	Sale	0	300,000	5 / Credit Event	13,814	0	(213,250)	4,271	0		0	0	(1,329)	(225,991)	0	0	RC (Credit Replications)
Credit Default Swap - 125237CM Sell Protection, Receive Fixed	12518*Q29 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	10/29/2018	12/20/2023	07/22/2019	Sale	0	27,700,000	5 / Credit Event	1,275,519	0	2,142,914	798,299	0		0	0	(188,630)	1,032,469	0	0	RC (Credit Replications)
Credit Default Swap - 125237CM Sell Protection, Receive Fixed	12518*Q29 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2019	12/20/2023	07/22/2019	Sale	0	1,400,000	5 / Credit Event	0	64,467	108,306	24,306	0		0	0	56,124	52,183	0	0	RC (Credit Replications)
Credit Default Swap - 125238CM Sell Protection, Receive Fixed	12518*Q37 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	10/29/2018	12/20/2023	03/20/2019	Sale	0	118,000,000	1 / Credit Event	1,628,550	0	2,118,749	258,944	0		0	0	(67,345)	611,147	0	0	RC (Credit Replications)
Credit Default Swap - 125342CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	11/05/2018	12/20/2028	03/20/2019	Sale	0	270,000,000	1 / Credit Event	(2,405,441)	0	(1,702,049)	592,500	0		0	0	48,909	619,758	0	0	RC (Credit Replications)
Credit Default Swap - 125826CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	12/10/2018	12/20/2023	01/10/2019	Sale	0	670,000,000	1 / Credit Event	5,678,789	0	6,444,699	186,111	0		0	0	(30,538)	860,170	0	0	RC (Credit Replications)
Credit Default Swap - 125826CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	12/10/2018	12/20/2023	01/24/2019	Sale	0	630,000,000	1 / Credit Event	5,339,757	0	7,158,229	420,000	0		0	0	(68,803)	1,947,193	0	0	RC (Credit Replications)
Credit Default Swap - 125826CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	12/10/2018	12/20/2023	03/13/2019	Sale	0	200,000,000	1 / Credit Event	1,695,161	0	3,747,050	400,000	0		0	0	(65,157)	2,136,067	0	0	RC (Credit Replications)
Credit Default Swap - 125852CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	12/11/2018	12/20/2023	01/04/2019	Sale	0	70,000,000	5 / Credit Event	2,345,000	0	1,856,556	58,333	0		0	0	(7,281)	(457,933)	0	0	RC (Credit Replications)
Credit Default Swap - 125852CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	12/11/2018	12/20/2023	01/22/2019	Sale	0	200,000	5 / Credit Event	6,700	0	(43,000)	611	0		0	0	(75)	(49,558)	0	0	RC (Credit Replications)
Credit Default Swap - 125852CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	12/11/2018	12/20/2023	01/24/2019	Sale	0	200,000	5 / Credit Event	6,700	0	(103,250)	750	0		0	0	(92)	(109,792)	0	0	RC (Credit Replications)
Credit Default Swap - 125852CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	12/11/2018	12/20/2023	04/05/2019	Sale	0	200,000	5 / Credit Event	6,700	0	(142,167)	2,722	0		0	0	(325)	(148,475)	0	0	RC (Credit Replications)
Credit Default Swap - 125852CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	12/11/2018	12/20/2023	07/22/2019	Sale	0	19,400,000	5 / Credit Event	649,900	0	1,497,680	546,972	0		0	0	(65,695)	919,913	0	0	RC (Credit Replications)
Credit Default Swap - 126693CM Sell Protection, Receive Fixed	12518*U73 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2019	12/20/2023	03/20/2019	Maturity	0	400,000	5 / Credit Event	0	23,154	0	2,389	0		0	0	(23,154)	0	0	0	RC (Credit Replications)
Credit Default Swap - 126693CM Sell Protection, Receive Fixed	12518*U73 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2019	12/20/2023	04/05/2019	Sale	0	200,000	5 / Credit Event	0	11,577	(142,167)	1,750	0		0	0	(374)	(153,370)	0	0	RC (Credit Replications)
Credit Default Swap - 126693CM Sell Protection, Receive Fixed	12518*U73 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2019	12/20/2023	07/22/2019	Sale	0	19,400,000	5 / Credit Event	0	1,122,977	1,497,680	447,667	0		0	0	(97,523)	472,226	0	0	RC (Credit Replications)
Credit Default Swap - 126699CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/04/2019	12/20/2028	03/20/2019	Sale	0	270,000,000	1 / Credit Event	0	(2,215,023)	(1,694,055)	675,000	0		0	0	26,051	494,918	0	0	RC (Credit Replications)
Credit Default Swap - 126730CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/05/2019	12/20/2028	03/20/2019	Sale	0	110,000,000	1 / Credit Event	0	(853,574)	(690,170)	131,389	0		0	0	9,828	153,576	0	0	RC (Credit Replications)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Credit Default Swap - 127350CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC02CZP30M085	03/20/2019	06/20/2029	03/26/2019	Sale	0	590,000,000	1 / Credit Event	0	(6,009,740)	(7,316,758)	114,722	0		0	0	10,291	(1,317,309)	0	0	RC (Credit Replications)
Credit Default Swap - 127350CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC02CZP30M085	03/20/2019	06/20/2029	03/29/2019	Sale	0	20,000,000	1 / Credit Event	0	(203,720)	(172,373)	6,667	0		0	0	599	30,748	0	0	RC (Credit Replications)
Credit Default Swap - 127351CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC02CZP30M085	03/20/2019	06/20/2024	03/26/2019	Sale	0	540,000,000	1 / Credit Event	0	8,693,851	8,254,537	105,000	0		0	0	(31,280)	(408,034)	0	0	RC (Credit Replications)
Credit Default Swap - 127351CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC02CZP30M085	03/20/2019	06/20/2024	03/29/2019	Sale	0	70,000,000	1 / Credit Event	0	1,126,981	1,204,622	23,333	0		0	0	(6,950)	84,591	0	0	RC (Credit Replications)
Credit Default Swap - 127351CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC02CZP30M085	03/20/2019	06/20/2024	07/22/2019	Sale	0	103,000,000	1 / Credit Event	0	1,658,272	2,262,918	357,639	0		0	0	(106,256)	710,902	0	0	RC (Credit Replications)
Credit Default Swap - 127352CM Sell Protection, Receive Fixed	12518*W22 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC02CZP30M085	03/20/2019	06/20/2029	03/29/2019	Sale	0	20,000,000	1 / Credit Event	0	(199,591)	(172,373)	6,667	0		0	0	587	26,632	0	0	RC (Credit Replications)
Credit Default Swap - 127352CM Sell Protection, Receive Fixed	12518*W22 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC02CZP30M085	03/20/2019	06/20/2029	09/06/2019	Sale	0	430,000,000	1 / Credit Event	0	(4,291,207)	27,609	2,066,389	0		0	0	187,258	4,131,558	0	0	RC (Credit Replications)
Credit Default Swap - 127352CM Sell Protection, Receive Fixed	12518*W22 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC02CZP30M085	03/20/2019	06/20/2029	09/23/2019	Sale	0	160,000,000	1 / Credit Event	0	(1,596,728)	(303,628)	835,556	0		0	0	75,825	1,217,276	0	0	RC (Credit Replications)
Credit Default Swap - 127591CM Sell Protection, Receive Fixed	12518*W48 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC02CZP30M085	04/10/2019	06/20/2024	09/12/2019	Sale	0	25,000,000	1 / Credit Event	0	497,298	575,324	122,917	0		0	0	(40,276)	118,302	0	0	RC (Credit Replications)
Credit Default Swap - 127593CM Sell Protection, Receive Fixed	12518*W55 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC02CZP30M085	04/10/2019	06/20/2029	09/12/2019	Sale	0	25,000,000	1 / Credit Event	0	(102,734)	42,960	122,917	0		0	0	4,074	141,620	0	0	RC (Credit Replications)
Credit Default Swap - 127738CM Sell Protection, Receive Fixed	12518*W63 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC02CZP30M085	04/17/2019	06/20/2024	09/12/2019	Sale	0	25,000,000	1 / Credit Event	0	538,304	575,324	122,917	0		0	0	(41,828)	78,849	0	0	RC (Credit Replications)
Credit Default Swap - 127739CM Sell Protection, Receive Fixed	12518*W71 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC02CZP30M085	04/17/2019	06/20/2029	09/12/2019	Sale	0	25,000,000	1 / Credit Event	0	(25,279)	42,960	122,917	0		0	0	952	67,287	0	0	RC (Credit Replications)
Credit Default Swap - 128102CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC02CZP30M085	05/21/2019	06/20/2029	09/23/2019	Sale	0	85,000,000	1 / Credit Event	0	(689,331)	(161,302)	295,139	0		0	0	22,277	505,752	0	0	RC (Credit Replications)
Credit Default Swap - 128103CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC02CZP30M085	05/21/2019	06/20/2024	07/01/2019	Sale	0	300,000,000	5 / Credit Event	0	19,500,000	23,250,000	1,708,333	0		0	0	(389,780)	4,139,780	0	0	RC (Credit Replications)
Credit Default Swap - 128103CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC02CZP30M085	05/21/2019	06/20/2024	07/25/2019	Sale	0	2,000,000	5 / Credit Event	0	130,000	(1,117,222)	18,889	0		0	0	(4,357)	(1,242,865)	0	0	RC (Credit Replications)
Credit Default Swap - 128103CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC02CZP30M085	05/21/2019	06/20/2024	07/26/2019	Sale	0	99,000,000	5 / Credit Event	0	6,435,000	7,942,000	935,000	0		0	0	(215,670)	1,722,670	0	0	RC (Credit Replications)
Credit Default Swap - 128103CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC02CZP30M085	05/21/2019	06/20/2024	11/21/2019	Sale	0	99,000,000	5 / Credit Event	0	6,435,000	7,128,000	2,530,000	0		0	0	(586,131)	1,279,131	0	0	RC (Credit Replications)
Credit Default Swap - 128141CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC02CZP30M085	05/23/2019	06/20/2029	07/23/2019	Sale	0	50,000,000	1 / Credit Event	0	(515,464)	67,741	84,722	0		0	0	8,067	575,138	0	0	RC (Credit Replications)
Credit Default Swap - 128144CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC02CZP30M085	05/23/2019	06/20/2029	07/23/2019	Sale	0	50,000,000	1 / Credit Event	0	(515,464)	67,741	84,722	0		0	0	8,067	575,138	0	0	RC (Credit Replications)
Credit Default Swap - 128146CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC02CZP30M085	05/23/2019	06/20/2029	10/28/2019	Sale	0	100,000,000	1 / Credit Event	0	(1,030,928)	294,850	438,889	0		0	0	41,880	1,283,898	0	0	RC (Credit Replications)
Credit Default Swap - 128159CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC02CZP30M085	05/23/2019	06/20/2024	07/09/2019	Sale	0	37,500,000	5 / Credit Event	0	2,158,763	2,775,000	244,792	0		0	0	(49,598)	665,835	0	0	RC (Credit Replications)
Credit Default Swap - 128160CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC02CZP30M085	05/23/2019	06/20/2024	07/16/2019	Sale	0	75,000,000	5 / Credit Event	0	4,317,525	5,370,000	562,500	0		0	0	(114,365)	1,166,840	0	0	RC (Credit Replications)
Credit Default Swap - 128167CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC02CZP30M085	05/24/2019	06/20/2024	07/16/2019	Sale	0	25,000,000	5 / Credit Event	0	1,503,333	1,790,000	173,611	0		0	0	(37,055)	323,722	0	0	RC (Credit Replications)
Credit Default Swap - 128168CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC02CZP30M085	05/24/2019	06/20/2024	07/09/2019	Sale	0	12,500,000	5 / Credit Event	0	751,667	925,000	74,653	0		0	0	(15,882)	189,215	0	0	RC (Credit Replications)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Credit Default Swap - 128183CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	05/28/2019	06/20/2024	07/09/2019	Sale	0	100,000,000	5 / Credit Event	0	5,800,000	7,400,000	583,333	0		0	0	(119,672)	1,719,672	0	0	RC (Credit Replications)
Credit Default Swap - 128318CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	06/06/2019	06/20/2024	06/25/2019	Sale	0	500,000,000	1 / Credit Event	0	8,639,203	10,230,927	263,889	0		0	0	(87,632)	1,679,357	0	0	RC (Credit Replications)
Credit Default Swap - 128318CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	06/06/2019	06/20/2024	06/26/2019	Sale	0	500,000,000	1 / Credit Event	0	8,639,203	10,232,012	277,778	0		0	0	(92,268)	1,685,077	0	0	RC (Credit Replications)
Credit Default Swap - 128318CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	06/06/2019	06/20/2024	07/22/2019	Sale	0	780,000,000	1 / Credit Event	0	13,477,156	17,136,660	996,667	0		0	0	(331,764)	3,991,269	0	0	RC (Credit Replications)
Credit Default Swap - 129902CM Sell Protection, Receive Fixed	126078BW9 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	09/23/2019	12/20/2024	11/21/2019	Sale	0	350,000,000	1 / Credit Event	0	7,123,946	7,979,920	612,500	0		0	0	(219,915)	1,075,889	0	0	RC (Credit Replications)
Credit Default Swap - 130137CM Sell Protection, Receive Fixed	126078BX7 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2019	12/20/2024	12/13/2019	Sale	0	600,000	5 / Credit Event	0	39,770	(546,083)	6,083	0		0	0	(1,392)	(584,461)	0	0	RC (Credit Replications)
Credit Default Swap - 130149CM Sell Protection, Receive Fixed	126078BY5 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2019	12/20/2024	12/10/2019	Sale	0	120,000,000	1 / Credit Event	0	2,378,413	2,871,274	273,333	0		0	0	(80,028)	572,889	0	0	RC (Credit Replications)
Credit Default Swap - 130149CM Sell Protection, Receive Fixed	126078BY5 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	10/07/2019	12/20/2024	12/20/2019	Sale	0	480,000,000	1 / Credit Event	0	9,513,652	12,528,943	1,253,333	0		0	0	(379,176)	3,394,467	0	0	RC (Credit Replications)
Credit Default Swap - 130424CM Sell Protection, Receive Fixed	126078BZ2 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	10/21/2019	12/20/2024	12/10/2019	Sale	0	130,000,000	5 / Credit Event	0	10,201,028	9,776,000	1,480,556	0		0	0	(251,282)	(173,745)	0	0	RC (Credit Replications)
Credit Default Swap - 130424CM Sell Protection, Receive Fixed	126078BZ2 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	10/21/2019	12/20/2024	12/13/2019	Sale	0	2,100,000	5 / Credit Event	0	164,786	(1,915,375)	25,375	0		0	0	(4,452)	(2,075,709)	0	0	RC (Credit Replications)
Credit Default Swap - 130957CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	11/21/2019	12/20/2029	12/20/2019	Sale	0	130,000,000	1 / Credit Event	0	133,622	1,159,957	339,444	0		0	0	(954)	1,027,288	0	0	RC (Credit Replications)
1189999999. Subtotal - Swaps - Replication - Credit Default												56,208,800	102,830,162	187,478,101	28,941,009	0	XXX	0	0	(4,557,333)	34,971,984	0	0	XXX
1229999999. Subtotal - Swaps - Replication												56,208,800	102,830,162	187,478,101	28,941,009	0	XXX	0	0	(4,557,333)	34,971,984	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												16,991,144	(5,238,025)	(61,618,697)	1,647,291	0	XXX	54,935,081	0	(57,287)	(72,690,607)	0	0	XXX
1369999999. Total Swaps - Credit Default												56,172,181	102,830,162	187,478,101	28,322,932	0	XXX	201,112	0	(4,227,991)	34,971,984	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												(4,910)	(263,780)	75,089,748	9,854,312	0	XXX	(439,093)	(97,734,515)	1,836	33,922,059	19,567,537	0	XXX
1389999999. Total Swaps - Total Return												0	0	(132,289,070)	9,352,454	0	XXX	(41,926,950)	0	0	(132,289,070)	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												73,158,415	97,328,356	68,660,083	49,176,989	0	XXX	12,770,150	(97,734,515)	(4,283,443)	(136,085,634)	19,567,537	0	XXX
Bond Forward - 112489CM - Receive: Fixed Pay: Fixed	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/22/2016	03/15/2019	01/01/2019	Maturity	0	8,580	1.0507 / 2.716	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Bond Forward - 112489CM - Receive: Fixed Pay: Fixed	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/22/2016	03/15/2019	02/01/2019	Maturity	0	7,801	1.0507 / 2.716	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Bond Forward - 112489CM - Receive: Fixed Pay: Fixed	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/22/2016	03/15/2019	03/15/2019	Sale	0	149,265,710	1.0507 / 2.716	0	0	276,226	0	0		0	0	0	276,226	0	0	100.00% \ 100.00%
Bond Forward - 112494CM - Receive: Fixed Pay: Fixed	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2016	03/31/2020	01/01/2019	Maturity	0	13,812	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Bond Forward - 112494CM - Receive: Fixed Pay: Fixed	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2016	03/31/2020	02/01/2019	Maturity	0	12,796	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Bond Forward - 112494CM - Receive: Fixed Pay: Fixed	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2016	03/31/2020	03/01/2019	Maturity	0	13,619	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Bond Forward - 112494CM - Receive: Fixed Pay: Fixed	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2016	03/31/2020	04/01/2019	Maturity	0	17,344	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Bond Forward - 112494CM - Receive: Fixed Pay: Fixed	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2016	03/31/2020	05/01/2019	Maturity	0	15,792	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Bond Forward - 112494CM - Receive: Fixed Pay: Fixed	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2016	03/31/2020	06/01/2019	Maturity	0	15,290	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Bond Forward - 112494CM - Receive: Fixed Pay: Fixed	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2016	03/31/2020	07/01/2019	Maturity	0	13,800	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Bond Forward - 112494CM - Receive: Fixed Pay: Fixed	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2016	03/31/2020	08/01/2019	Maturity	0	13,228	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Bond Forward - 112494CM - Receive: Fixed Pay: Fixed	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2016	03/31/2020	09/01/2019	Maturity	0	15,478	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Bond Forward - 112494CM - Receive: Fixed Pay: Fixed	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2016	03/31/2020	10/01/2019	Maturity	0	16,642	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Bond Forward - 112494CM - Receive: Fixed Pay: Fixed	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	03/31/2020	10/01/2019	Maturity	0	16,205	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Bond Forward - 112494CM - Receive: Fixed Pay: Fixed	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	03/31/2020	11/01/2019	Maturity	0	14,720	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Bond Forward - 112494CM - Receive: Fixed Pay: Fixed	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	03/31/2020	12/01/2019	Maturity	0	14,214	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Bond Forward - 124691CM - Receive: Fixed Pay: Fixed	912810SD1 - US 30 YEAR TREASURY BOND	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2018	03/29/2019	03/29/2019	Sale	0	500,000,000	0 / 0	0	0	42,693,460	0	0		0	0	0	42,693,460	0	0	100.00% \ 100.00%
Bond Forward - 124890CM - Receive: Fixed Pay: Fixed	912810SD1 - US 30 YEAR TREASURY BOND	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/10/2018	03/29/2019	03/29/2019	Sale	0	100,000,000	0 / 0	0	0	11,428,962	0	0		0	0	0	11,428,962	0	0	100.00% \ 100.00%
Bond Forward - 128303CM - Receive: Fixed Pay: Fixed	912810SD1 - US 30 YEAR TREASURY BOND	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2019	09/06/2019	09/05/2019	Sale	0	50,000,000	0 / 0	0	0	6,490,161	0	0		0	0	0	6,490,161	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2019	03/29/2019	03/29/2019	Sale	0	5,016,190	1.32005	0	0	(64,600)	0	0		0	0	0	(64,600)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2019	03/29/2019	03/29/2019	Sale	0	5,042,638	1.32701	0	0	(91,048)	0	0		0	0	0	(91,048)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2019	06/28/2019	06/28/2019	Sale	0	5,196,200	1.29905	0	0	(105,400)	0	0		0	0	0	(105,400)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2019	06/28/2019	06/28/2019	Sale	0	5,069,800	1.26745	0	0	21,000	0	0		0	0	0	21,000	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	07/02/2019	07/02/2019	Sale	0	66,532,280	1.2697	0	0	(542,340)	0	0		0	0	0	(542,340)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/26/2019	09/30/2019	09/30/2019	Sale	0	6,169,097	1.2421	0	0	(48,673)	0	0		0	0	0	(48,673)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	09/30/2019	09/30/2019	Sale	0	6,057,844	1.2197	0	0	62,580	0	0		0	0	0	62,580	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2019	12/31/2019	12/31/2019	Sale	0	7,856,553	1.28445	0	0	246,502	0	0		0	0	0	246,502	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2019	12/31/2019	12/31/2019	Sale	0	7,903,345	1.2921	0	0	199,709	0	0		0	0	0	199,709	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	03/29/2019	03/29/2019	Sale	0	11,767,466	1.36831	0	0	561,236	0	0		0	0	0	561,236	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	06/28/2019	06/28/2019	Sale	0	11,942,229	1.37267	0	0	869,739	0	0		0	0	0	869,739	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	09/30/2019	09/30/2019	Sale	0	11,841,684	1.37694	0	0	1,243,904	0	0		0	0	0	1,243,904	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/31/2019	12/31/2019	Sale	0	11,875,525	1.380875	0	0	482,675	0	0		0	0	0	482,675	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/29/2019	03/29/2019	Sale	0	1,579,248	1.43568	0	0	145,893	0	0		0	0	0	145,893	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	06/28/2019	06/28/2019	Sale	0	1,584,990	1.4409	0	0	185,020	0	0		0	0	0	185,020	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	09/30/2019	09/30/2019	Sale	0	1,591,260	1.4466	0	0	235,730	0	0		0	0	0	235,730	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	12/31/2019	12/31/2019	Sale	0	1,451,920	1.45192	0	0	127,170	0	0		0	0	0	127,170	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	03/29/2019	03/29/2019	Sale	0	2,182,120	1.2836	0	0	(33,065)	0	0		0	0	0	(33,065)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	06/28/2019	06/28/2019	Sale	0	2,191,776	1.28928	0	0	28,186	0	0		0	0	0	28,186	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	09/30/2019	09/30/2019	Sale	0	2,201,670	1.2951	0	0	106,760	0	0		0	0	0	106,760	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/31/2019	12/31/2019	Sale	0	2,210,799	1.30047	0	0	(41,276)	0	0		0	0	0	(41,276)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2019	01/30/2019	01/30/2019	Sale	0	5,001,180	1.3161	0	0	34,580	0	0		0	0	0	34,580	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	06/28/2019	06/28/2019	Sale	0	647,115	1.29423	0	0	10,765	0	0		0	0	0	10,765	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	09/30/2019	09/30/2019	Sale	0	650,050	1.3001	0	0	33,900	0	0		0	0	0	33,900	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	12/31/2019	12/31/2019	Sale	0	652,850	1.3057	0	0	(9,525)	0	0		0	0	0	(9,525)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2019	02/28/2019	02/28/2019	Sale	0	5,035,038	1.32501	0	0	(19,342)	0	0		0	0	0	(19,342)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2019	04/26/2019	04/26/2019	Sale	0	5,179,400	1.29485	0	0	5,200	0	0		0	0	0	5,200	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	09/30/2019	09/30/2019	Sale	0	262,640	1.3132	0	0	16,180	0	0		0	0	0	16,180	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	12/31/2019	12/31/2019	Sale	0	791,160	1.3186	0	0	(3,690)	0	0		0	0	0	(3,690)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2019	05/30/2019	05/30/2019	Sale	0	5,062,400	1.2656	0	0	25,600	0	0		0	0	0	25,600	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2019	07/02/2019	07/02/2019	Sale	0	66,532,280	1.2697	0	0	542,340	0	0		0	0	0	542,340	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	09/30/2019	09/30/2019	Sale	0	3,568,600	1.2745	0	0	118,160	0	0		0	0	0	118,160	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2019	12/31/2019	12/31/2019	Sale	0	3,451,950	1.2785	0	0	(124,875)	0	0		0	0	0	(124,875)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	12/31/2019	12/31/2019	Sale	0	313,956	1.255825	0	0	(17,231)	0	0		0	0	0	(17,231)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/26/2019	07/30/2019	07/30/2019	Sale	0	6,151,217	1.2385	0	0	115,475	0	0		0	0	0	115,475	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	08/30/2019	08/30/2019	Sale	0	6,050,394	1.2182	0	0	1,738	0	0		0	0	0	1,738	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	12/31/2019	12/31/2019	Sale	0	3,678,600	1.2262	0	0	(295,650)	0	0		0	0	0	(295,650)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2019	10/29/2019	10/29/2019	Sale	0	7,840,955	1.2819	0	0	(49,851)	0	0		0	0	0	(49,851)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2019	11/27/2019	11/27/2019	Sale	0	7,895,394	1.2908	0	0	18,962	0	0		0	0	0	18,962	0	0	100.00% \ 100.00%
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	64,881,246	0	0	XXX	0	0	0	64,881,246	0	0	XXX
Bond Forward - 126508CM - Receive: Fixed Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2019	04/18/2019	04/17/2019	Sale	0	111,500,000	.3518 / 0	0	0	2,306,282	0	0		0	0	0	2,306,282	0	0	AN (Anticipatory)
Bond Forward - 127744CM - Receive: Fixed Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2019	07/18/2019	07/18/2019	Maturity	0	111,500,000	.3028 / 0	0	0	8,953,068	0	0		0	0	0	8,953,068	0	0	AN (Anticipatory)
Long: Australian Dollar - Short: United States Dollar	752000284 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2019	10/24/2019	10/24/2019	Sale	0	10,960,000	.685	0	0	(42,400)	0	0		0	0	0	(42,400)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752000329 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2019	12/20/2019	12/20/2019	Sale	0	7,515,664	.686362	0	0	44,764	0	0		0	0	0	44,764	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752000329 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2019	12/20/2019	12/20/2019	Sale	0	3,706,355	.686362	0	0	22,075	0	0		0	0	0	22,075	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752000329 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2019	12/20/2019	12/20/2019	Sale	0	24,091,306	.686362	0	0	143,489	0	0		0	0	0	143,489	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752000329 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2019	12/20/2019	12/20/2019	Sale	0	12,251,562	.686362	0	0	72,971	0	0		0	0	0	72,971	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2019	03/28/2019	03/28/2019	Sale	0	2,170,834	.7139	0	0	(18,701)	0	0		0	0	0	(18,701)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2019	03/28/2019	03/28/2019	Sale	0	1,349,437	.7139	0	0	(11,625)	0	0		0	0	0	(11,625)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2019	03/28/2019	03/28/2019	Sale	0	821,397	.7139	0	0	(7,076)	0	0		0	0	0	(7,076)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2019	03/28/2019	03/28/2019	Sale	0	704,054	.7139	0	0	(6,065)	0	0		0	0	0	(6,065)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2019	03/28/2019	03/28/2019	Sale	0	528,041	.7139	0	0	(4,549)	0	0		0	0	0	(4,549)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2019	03/28/2019	03/28/2019	Sale	0	293,356	.7139	0	0	(2,527)	0	0		0	0	0	(2,527)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2019	04/30/2019	04/30/2019	Sale	0	2,279,751	.7039	0	0	(162)	0	0		0	0	0	(162)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2019	04/30/2019	04/30/2019	Sale	0	1,417,142	.7039	0	0	(101)	0	0		0	0	0	(101)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2019	04/30/2019	04/30/2019	Sale	0	862,608	.7039	0	0	(61)	0	0		0	0	0	(61)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2019	04/30/2019	04/30/2019	Sale	0	739,379	.7039	0	0	(53)	0	0		0	0	0	(53)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2019	04/30/2019	04/30/2019	Sale	0	554,534	.7039	0	0	(39)	0	0		0	0	0	(39)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	04/26/2019	04/30/2019	04/30/2019	Sale	0	308,074	.7039	0	0	(22)	0	0		0	0	0	(22)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/03/2019	07/08/2019	07/08/2019	Sale	0	2,333,774	.7037	0	0	(21,888)	0	0		0	0	0	(21,888)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/03/2019	07/08/2019	07/08/2019	Sale	0	1,450,724	.7037	0	0	(13,606)	0	0		0	0	0	(13,606)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/03/2019	07/08/2019	07/08/2019	Sale	0	883,050	.7037	0	0	(8,282)	0	0		0	0	0	(8,282)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/03/2019	07/08/2019	07/08/2019	Sale	0	756,900	.7037	0	0	(7,099)	0	0		0	0	0	(7,099)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/03/2019	07/08/2019	07/08/2019	Sale	0	567,675	.7037	0	0	(5,324)	0	0		0	0	0	(5,324)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/03/2019	07/08/2019	07/08/2019	Sale	0	315,375	.7037	0	0	(2,958)	0	0		0	0	0	(2,958)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/03/2019	10/08/2019	10/08/2019	Sale	0	2,294,362	.6747	0	0	(3,911)	0	0		0	0	0	(3,911)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/03/2019	10/08/2019	10/08/2019	Sale	0	1,426,225	.6747	0	0	(2,431)	0	0		0	0	0	(2,431)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/03/2019	10/08/2019	10/08/2019	Sale	0	868,137	.6747	0	0	(1,480)	0	0		0	0	0	(1,480)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/03/2019	10/08/2019	10/08/2019	Sale	0	744,117	.6747	0	0	(1,268)	0	0		0	0	0	(1,268)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/03/2019	10/08/2019	10/08/2019	Sale	0	558,088	.6747	0	0	(951)	0	0		0	0	0	(951)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200001 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/03/2019	10/08/2019	10/08/2019	Sale	0	310,049	.6747	0	0	(528)	0	0		0	0	0	(528)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2019	07/25/2019	07/25/2019	Sale	0	2,979,733	.7024	0	0	(25,878)	0	0		0	0	0	(25,878)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2019	07/25/2019	07/25/2019	Sale	0	1,852,267	.7024	0	0	(16,086)	0	0		0	0	0	(16,086)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2019	07/25/2019	07/25/2019	Sale	0	1,127,467	.7024	0	0	(9,792)	0	0		0	0	0	(9,792)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2019	07/25/2019	07/25/2019	Sale	0	966,400	.7024	0	0	(8,393)	0	0		0	0	0	(8,393)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2019	07/25/2019	07/25/2019	Sale	0	724,800	.7024	0	0	(6,295)	0	0		0	0	0	(6,295)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	07/23/2019	07/25/2019	07/25/2019	Sale	0	402,667	.7024	0	0	(3,497)	0	0		0	0	0	(3,497)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/12/2019	08/14/2019	08/14/2019	Sale	0	1,129,541	.675	0	0	84	0	0		0	0	0	84	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/12/2019	08/14/2019	08/14/2019	Sale	0	702,147	.675	0	0	52	0	0		0	0	0	52	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/12/2019	08/14/2019	08/14/2019	Sale	0	427,394	.675	0	0	32	0	0		0	0	0	32	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/12/2019	08/14/2019	08/14/2019	Sale	0	366,338	.675	0	0	27	0	0		0	0	0	27	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/12/2019	08/14/2019	08/14/2019	Sale	0	274,753	.675	0	0	20	0	0		0	0	0	20	0	0	FX (Foreign Exchange)

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Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	08/12/2019	08/14/2019	08/14/2019	Sale	0	152,641	.675	0	0	11	0	0		0	0	0	11	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/20/2019	09/24/2019	09/24/2019	Sale	0	372,924	.6778	0	0	853	0	0		0	0	0	853	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/20/2019	09/24/2019	09/24/2019	Sale	0	231,817	.6778	0	0	530	0	0		0	0	0	530	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/20/2019	09/24/2019	09/24/2019	Sale	0	141,106	.6778	0	0	323	0	0		0	0	0	323	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/20/2019	09/24/2019	09/24/2019	Sale	0	120,948	.6778	0	0	277	0	0		0	0	0	277	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/20/2019	09/24/2019	09/24/2019	Sale	0	90,711	.6778	0	0	207	0	0		0	0	0	207	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/20/2019	09/24/2019	09/24/2019	Sale	0	50,395	.6778	0	0	115	0	0		0	0	0	115	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	1,156,753	.6724	0	0	5,591	0	0		0	0	0	5,591	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	719,063	.6724	0	0	3,476	0	0		0	0	0	3,476	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	437,690	.6724	0	0	2,116	0	0		0	0	0	2,116	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	375,163	.6724	0	0	1,813	0	0		0	0	0	1,813	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	281,372	.6724	0	0	1,360	0	0		0	0	0	1,360	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	156,318	.6724	0	0	756	0	0		0	0	0	756	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/17/2019	10/21/2019	10/21/2019	Sale	0	620,324	.682	0	0	3,866	0	0		0	0	0	3,866	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/17/2019	10/21/2019	10/21/2019	Sale	0	385,607	.682	0	0	2,403	0	0		0	0	0	2,403	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/17/2019	10/21/2019	10/21/2019	Sale	0	234,717	.682	0	0	1,463	0	0		0	0	0	1,463	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/17/2019	10/21/2019	10/21/2019	Sale	0	201,186	.682	0	0	1,254	0	0		0	0	0	1,254	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/17/2019	10/21/2019	10/21/2019	Sale	0	150,890	.682	0	0	940	0	0		0	0	0	940	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	10/17/2019	10/21/2019	10/21/2019	Sale	0	83,828	.682	0	0	522	0	0		0	0	0	522	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/12/2019	11/14/2019	11/14/2019	Sale	0	385,351	.684	0	0	(3,690)	0	0		0	0	0	(3,690)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/12/2019	11/14/2019	11/14/2019	Sale	0	239,543	.684	0	0	(2,294)	0	0		0	0	0	(2,294)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/12/2019	11/14/2019	11/14/2019	Sale	0	145,809	.684	0	0	(1,396)	0	0		0	0	0	(1,396)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/12/2019	11/14/2019	11/14/2019	Sale	0	124,979	.684	0	0	(1,197)	0	0		0	0	0	(1,197)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/12/2019	11/14/2019	11/14/2019	Sale	0	93,734	.684	0	0	(898)	0	0		0	0	0	(898)	0	0	FX (Foreign Exchange)

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Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	11/12/2019	11/14/2019	11/14/2019	Sale	0	52,075	.684	0	0	(499)	0	0		0	0	0	(499)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/11/2019	12/13/2019	12/13/2019	Sale	0	436,722	.6864	0	0	668	0	0		0	0	0	668	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/11/2019	12/13/2019	12/13/2019	Sale	0	271,476	.6864	0	0	415	0	0		0	0	0	415	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/11/2019	12/13/2019	12/13/2019	Sale	0	165,246	.6864	0	0	253	0	0		0	0	0	253	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/11/2019	12/13/2019	12/13/2019	Sale	0	141,640	.6864	0	0	217	0	0		0	0	0	217	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/11/2019	12/13/2019	12/13/2019	Sale	0	106,230	.6864	0	0	163	0	0		0	0	0	163	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200003 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	12/11/2019	12/13/2019	12/13/2019	Sale	0	59,017	.6864	0	0	90	0	0		0	0	0	90	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200004 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/10/2019	06/12/2019	06/12/2019	Sale	0	9,469,299	.6964	0	0	(21,076)	0	0		0	0	0	(21,076)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200004 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/10/2019	06/12/2019	06/12/2019	Sale	0	5,886,321	.6964	0	0	(13,101)	0	0		0	0	0	(13,101)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200004 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/10/2019	06/12/2019	06/12/2019	Sale	0	3,582,978	.6964	0	0	(7,975)	0	0		0	0	0	(7,975)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200004 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/10/2019	06/12/2019	06/12/2019	Sale	0	3,071,124	.6964	0	0	(6,836)	0	0		0	0	0	(6,836)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200004 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/10/2019	06/12/2019	06/12/2019	Sale	0	2,303,343	.6964	0	0	(5,127)	0	0		0	0	0	(5,127)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200004 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	06/10/2019	06/12/2019	06/12/2019	Sale	0	1,279,635	.6964	0	0	(2,848)	0	0		0	0	0	(2,848)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200004 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/26/2019	09/30/2019	09/30/2019	Sale	0	9,198,709	.6765	0	0	(27,875)	0	0		0	0	0	(27,875)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200004 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/26/2019	09/30/2019	09/30/2019	Sale	0	5,718,116	.6765	0	0	(17,328)	0	0		0	0	0	(17,328)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200004 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/26/2019	09/30/2019	09/30/2019	Sale	0	3,480,593	.6765	0	0	(10,547)	0	0		0	0	0	(10,547)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200004 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/26/2019	09/30/2019	09/30/2019	Sale	0	2,983,365	.6765	0	0	(9,041)	0	0		0	0	0	(9,041)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200004 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/26/2019	09/30/2019	09/30/2019	Sale	0	2,237,524	.6765	0	0	(6,780)	0	0		0	0	0	(6,780)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200004 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/26/2019	09/30/2019	09/30/2019	Sale	0	1,243,069	.6765	0	0	(3,767)	0	0		0	0	0	(3,767)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200004 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/26/2019	09/30/2019	09/30/2019	Sale	0	4,326,038	.6765	0	0	(13,109)	0	0		0	0	0	(13,109)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200004 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/26/2019	09/30/2019	09/30/2019	Sale	0	2,689,158	.6765	0	0	(8,149)	0	0		0	0	0	(8,149)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200004 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/26/2019	09/30/2019	09/30/2019	Sale	0	1,636,879	.6765	0	0	(4,960)	0	0		0	0	0	(4,960)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200004 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/26/2019	09/30/2019	09/30/2019	Sale	0	1,403,039	.6765	0	0	(4,252)	0	0		0	0	0	(4,252)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200004 - Mortgage Loan ...	B	Currency	Pru Global Fund ... B2XP4TQXVC2CZP30M085	09/26/2019	09/30/2019	09/30/2019	Sale	0	1,052,279	.6765	0	0	(3,189)	0	0		0	0	0	(3,189)	0	0	FX (Foreign Exchange)

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Long: Australian Dollar - Short: United States Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/26/2019	09/30/2019	09/30/2019	Sale	0	584,600	.6765	0	0	(1,772)	0	0		0	0	0	(1,772)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/03/2019	10/03/2019	Sale	0	3,739,551	.6689	0	0	31,028	0	0		0	0	0	31,028	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/03/2019	10/03/2019	Sale	0	2,324,586	.6689	0	0	19,288	0	0		0	0	0	19,288	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/03/2019	10/03/2019	Sale	0	1,414,965	.6689	0	0	11,740	0	0		0	0	0	11,740	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/03/2019	10/03/2019	Sale	0	1,212,827	.6689	0	0	10,063	0	0		0	0	0	10,063	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/03/2019	10/03/2019	Sale	0	909,620	.6689	0	0	7,547	0	0		0	0	0	7,547	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200006 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/01/2019	10/03/2019	10/03/2019	Sale	0	505,345	.6689	0	0	4,193	0	0		0	0	0	4,193	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	10/11/2019	10/11/2019	Sale	0	1,936,609	.6738	0	0	16,526	0	0		0	0	0	16,526	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	10/11/2019	10/11/2019	Sale	0	1,203,838	.6738	0	0	10,273	0	0		0	0	0	10,273	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	10/11/2019	10/11/2019	Sale	0	732,771	.6738	0	0	6,253	0	0		0	0	0	6,253	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	10/11/2019	10/11/2019	Sale	0	628,089	.6738	0	0	5,360	0	0		0	0	0	5,360	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	10/11/2019	10/11/2019	Sale	0	471,067	.6738	0	0	4,020	0	0		0	0	0	4,020	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200007 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	10/11/2019	10/11/2019	Sale	0	261,704	.6738	0	0	2,233	0	0		0	0	0	2,233	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200008 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/21/2019	11/25/2019	11/25/2019	Sale	0	13,083,200	68	0	0	(52,910)	0	0		0	0	0	(52,910)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200008 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/21/2019	11/25/2019	11/25/2019	Sale	0	8,132,800	68	0	0	(32,890)	0	0		0	0	0	(32,890)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200008 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/21/2019	11/25/2019	11/25/2019	Sale	0	4,950,400	68	0	0	(20,020)	0	0		0	0	0	(20,020)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200008 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/21/2019	11/25/2019	11/25/2019	Sale	0	4,243,200	68	0	0	(17,160)	0	0		0	0	0	(17,160)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200008 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/21/2019	11/25/2019	11/25/2019	Sale	0	3,182,400	68	0	0	(12,870)	0	0		0	0	0	(12,870)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752200008 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/21/2019	11/25/2019	11/25/2019	Sale	0	1,768,000	68	0	0	(7,150)	0	0		0	0	0	(7,150)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/23/2019	01/25/2019	01/25/2019	Sale	0	40,580,527	1.3061	0	0	337,110	0	0		0	0	0	337,110	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/23/2019	01/25/2019	01/25/2019	Sale	0	30,902,326	1.3061	0	0	256,711	0	0		0	0	0	256,711	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/23/2019	04/25/2019	04/25/2019	Sale	0	8,618,040	1.294	0	0	(21,978)	0	0		0	0	0	(21,978)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/24/2019	04/25/2019	04/25/2019	Sale	0	40,204,580	1.294	0	0	(102,531)	0	0		0	0	0	(102,531)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/24/2019	04/25/2019	04/25/2019	Sale	0	30,616,040	1.294	0	0	(78,078)	0	0		0	0	0	(78,078)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/24/2019	04/25/2019	04/25/2019	Sale	0	5,383,040	1.294	0	0	(13,728)	0	0		0	0	0	(13,728)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2019	07/25/2019	07/25/2019	Sale	0	9,110,024	1.245	0	0	33,294	0	0		0	0	0	33,294	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2019	07/25/2019	07/25/2019	Sale	0	37,539,581	1.245	0	0	137,193	0	0		0	0	0	137,193	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/23/2019	07/25/2019	07/25/2019	Sale	0	28,586,627	1.245	0	0	104,473	0	0		0	0	0	104,473	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/23/2019	07/25/2019	07/25/2019	Sale	0	5,026,220	1.245	0	0	18,369	0	0		0	0	0	18,369	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/23/2019	07/25/2019	07/25/2019	Sale	0	5,182,313	1.245	0	0	18,939	0	0		0	0	0	18,939	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/23/2019	07/25/2019	07/25/2019	Sale	0	8,291,700	1.245	0	0	30,303	0	0		0	0	0	30,303	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/23/2019	10/25/2019	10/25/2019	Sale	0	38,947,693	1.2917	0	0	(244,233)	0	0		0	0	0	(244,233)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/23/2019	10/25/2019	10/25/2019	Sale	0	29,658,912	1.2917	0	0	(185,985)	0	0		0	0	0	(185,985)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/23/2019	10/25/2019	10/25/2019	Sale	0	9,451,741	1.2917	0	0	(59,270)	0	0		0	0	0	(59,270)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/23/2019	10/25/2019	10/25/2019	Sale	0	5,214,754	1.2917	0	0	(32,701)	0	0		0	0	0	(32,701)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/23/2019	10/25/2019	10/25/2019	Sale	0	7,832,546	1.2917	0	0	(49,116)	0	0		0	0	0	(49,116)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/23/2019	10/25/2019	10/25/2019	Sale	0	4,102,762	1.2917	0	0	(25,728)	0	0		0	0	0	(25,728)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/23/2019	10/25/2019	10/25/2019	Sale	0	5,376,701	1.2917	0	0	(33,716)	0	0		0	0	0	(33,716)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/23/2019	10/25/2019	10/25/2019	Sale	0	8,602,722	1.2917	0	0	(53,946)	0	0		0	0	0	(53,946)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/29/2019	10/30/2019	10/30/2019	Sale	0	2,347,173	1.2861	0	0	1,825	0	0		0	0	0	1,825	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/29/2019	10/30/2019	10/30/2019	Sale	0	1,229,471	1.2861	0	0	956	0	0		0	0	0	956	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/23/2019	01/25/2019	01/25/2019	Sale	0	9,847,994	1.3061	0	0	81,809	0	0		0	0	0	81,809	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/23/2019	01/25/2019	01/25/2019	Sale	0	5,433,376	1.3061	0	0	45,136	0	0		0	0	0	45,136	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/23/2019	01/25/2019	01/25/2019	Sale	0	5,436,641	1.3061	0	0	45,163	0	0		0	0	0	45,163	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/23/2019	01/25/2019	01/25/2019	Sale	0	8,698,626	1.3061	0	0	72,261	0	0		0	0	0	72,261	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/23/2019	04/25/2019	04/25/2019	Sale	0	5,386,275	1.294	0	0	(13,736)	0	0		0	0	0	(13,736)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/24/2019	04/25/2019	04/25/2019	Sale	0	9,756,760	1.294	0	0	(24,882)	0	0		0	0	0	(24,882)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000285 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/21/2019	06/24/2019	06/24/2019	Sale	0	7,706,420	1.2709	0	0	9,702	0	0		0	0	0	9,702	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000285 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/21/2019	06/24/2019	06/24/2019	Sale	0	4,036,696	1.2709	0	0	5,082	0	0		0	0	0	5,082	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/20/2019	12/23/2019	12/23/2019	Sale	0	5,725,280	1.3012	0	0	(38,280)	0	0		0	0	0	(38,280)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/20/2019	12/23/2019	12/23/2019	Sale	0	5,465,040	1.3012	0	0	(36,540)	0	0		0	0	0	(36,540)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/20/2019	12/23/2019	12/23/2019	Sale	0	3,643,360	1.3012	0	0	(24,360)	0	0		0	0	0	(24,360)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/20/2019	12/23/2019	12/23/2019	Sale	0	4,033,720	1.3012	0	0	(26,970)	0	0		0	0	0	(26,970)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/23/2019	12/30/2019	12/30/2019	Sale	0	14,223,000	1.293	0	0	201,850	0	0		0	0	0	201,850	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/23/2019	12/30/2019	12/30/2019	Sale	0	9,244,950	1.293	0	0	131,203	0	0		0	0	0	131,203	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/23/2019	12/30/2019	12/30/2019	Sale	0	24,179,100	1.293	0	0	343,145	0	0		0	0	0	343,145	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/23/2019	12/30/2019	12/30/2019	Sale	0	15,645,300	1.293	0	0	222,035	0	0		0	0	0	222,035	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000333 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/17/2019	12/18/2019	12/18/2019	Sale	0	2,455,159	1.3127	0	0	(10,474)	0	0		0	0	0	(10,474)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000333 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/17/2019	12/18/2019	12/18/2019	Sale	0	1,286,036	1.3127	0	0	(5,486)	0	0		0	0	0	(5,486)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/04/2019	01/07/2019	01/07/2019	Sale	0	355,012	1.2725	0	0	1,200	0	0		0	0	0	1,200	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/04/2019	01/07/2019	01/07/2019	Sale	0	14,350,172	1.2725	0	0	48,492	0	0		0	0	0	48,492	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/04/2019	01/07/2019	01/07/2019	Sale	0	2,454,816	1.2725	0	0	8,295	0	0		0	0	0	8,295	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/04/2019	01/07/2019	01/07/2019	Sale	0	6,703,004	1.2725	0	0	22,651	0	0		0	0	0	22,651	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/04/2019	01/07/2019	01/07/2019	Sale	0	148,820	1.2725	0	0	503	0	0		0	0	0	503	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/04/2019	01/07/2019	01/07/2019	Sale	0	154,743	1.2725	0	0	523	0	0		0	0	0	523	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/04/2019	01/07/2019	01/07/2019	Sale	0	227,945	1.2725	0	0	770	0	0		0	0	0	770	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/04/2019	01/07/2019	01/07/2019	Sale	0	162,819	1.2725	0	0	550	0	0		0	0	0	550	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/04/2019	01/07/2019	01/07/2019	Sale	0	1,887,549	1.2725	0	0	6,378	0	0		0	0	0	6,378	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/04/2019	01/07/2019	01/07/2019	Sale	0	560,558	1.2725	0	0	1,894	0	0		0	0	0	1,894	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/22/2019	01/24/2019	01/24/2019	Sale	0	16,644,513	1.29582	0	0	110,208	0	0		0	0	0	110,208	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/22/2019	01/24/2019	01/24/2019	Sale	0	2,804,767	1.29582	0	0	18,571	0	0		0	0	0	18,571	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/22/2019	01/24/2019	01/24/2019	Sale	0	938,577	1.29582	0	0	6,215	0	0		0	0	0	6,215	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/22/2019	01/24/2019	01/24/2019	Sale	0	1,032,825	1.29582	0	0	6,839	0	0		0	0	0	6,839	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/13/2019	02/15/2019	02/15/2019	Sale	0	9,583,599	1.2901	0	0	(39,743)	0	0		0	0	0	(39,743)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/13/2019	02/15/2019	02/15/2019	Sale	0	15,988,026	1.2901	0	0	(66,302)	0	0		0	0	0	(66,302)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/19/2019	02/21/2019	02/21/2019	Sale	0	4,609,633	1.2991	0	0	26,790	0	0		0	0	0	26,790	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/19/2019	02/21/2019	02/21/2019	Sale	0	2,033,371	1.2991	0	0	11,817	0	0		0	0	0	11,817	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/19/2019	02/21/2019	02/21/2019	Sale	0	5,093,299	1.2991	0	0	29,601	0	0		0	0	0	29,601	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/19/2019	02/21/2019	02/21/2019	Sale	0	2,033,371	1.2991	0	0	11,817	0	0		0	0	0	11,817	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/21/2019	02/22/2019	02/22/2019	Sale	0	11,237,704	1.3033	0	0	20,694	0	0		0	0	0	20,694	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/22/2019	02/25/2019	02/25/2019	Sale	0	3,266,513	1.3053	0	0	3,378	0	0		0	0	0	3,378	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/22/2019	02/25/2019	02/25/2019	Sale	0	4,238,962	1.3053	0	0	4,384	0	0		0	0	0	4,384	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/26/2019	02/28/2019	02/28/2019	Sale	0	9,401,302	1.3184	0	0	83,431	0	0		0	0	0	83,431	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/26/2019	02/28/2019	02/28/2019	Sale	0	13,736,618	1.3184	0	0	121,904	0	0		0	0	0	121,904	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/28/2019	03/04/2019	03/04/2019	Sale	0	4,760,697	1.3288	0	0	(41,559)	0	0		0	0	0	(41,559)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/28/2019	03/04/2019	03/04/2019	Sale	0	1,233,765	1.3288	0	0	(10,770)	0	0		0	0	0	(10,770)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/28/2019	03/04/2019	03/04/2019	Sale	0	9,773,580	1.3288	0	0	(85,320)	0	0		0	0	0	(85,320)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/28/2019	03/04/2019	03/04/2019	Sale	0	651,142	1.3288	0	0	(5,684)	0	0		0	0	0	(5,684)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/28/2019	03/04/2019	03/04/2019	Sale	0	1,235,729	1.3288	0	0	(10,788)	0	0		0	0	0	(10,788)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/28/2019	03/04/2019	03/04/2019	Sale	0	1,687,600	1.3288	0	0	(14,732)	0	0		0	0	0	(14,732)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/28/2019	03/04/2019	03/04/2019	Sale	0	3,043,213	1.3288	0	0	(26,566)	0	0		0	0	0	(26,566)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/28/2019	03/04/2019	03/04/2019	Sale	0	1,069,735	1.3288	0	0	(9,338)	0	0		0	0	0	(9,338)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/28/2019	03/04/2019	03/04/2019	Sale	0	1,272,616	1.3288	0	0	(11,110)	0	0		0	0	0	(11,110)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/06/2019	03/08/2019	03/08/2019	Sale	0	3,291,038	1.3151	0	0	(33,534)	0	0		0	0	0	(33,534)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/06/2019	03/08/2019	03/08/2019	Sale	0	4,270,787	1.3151	0	0	(43,517)	0	0		0	0	0	(43,517)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/06/2019	03/08/2019	03/08/2019	Sale	0	7,545,929	1.3151	0	0	(76,888)	0	0		0	0	0	(76,888)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/07/2019	03/08/2019	03/08/2019	Sale	0	310,306	1.31	0	0	(1,966)	0	0		0	0	0	(1,966)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/07/2019	03/08/2019	03/08/2019	Sale	0	20,673	1.31	0	0	(131)	0	0		0	0	0	(131)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/07/2019	03/08/2019	03/08/2019	Sale	0	39,298	1.31	0	0	(249)	0	0		0	0	0	(249)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/07/2019	03/08/2019	03/08/2019	Sale	0	53,669	1.31	0	0	(340)	0	0		0	0	0	(340)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/07/2019	03/08/2019	03/08/2019	Sale	0	96,779	1.31	0	0	(613)	0	0		0	0	0	(613)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/07/2019	03/08/2019	03/08/2019	Sale	0	34,019	1.31	0	0	(216)	0	0		0	0	0	(216)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/07/2019	03/08/2019	03/08/2019	Sale	0	40,471	1.31	0	0	(256)	0	0		0	0	0	(256)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/13/2019	03/15/2019	03/15/2019	Sale	0	655,990	1.3254	0	0	1,114	0	0		0	0	0	1,114	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/13/2019	03/15/2019	03/15/2019	Sale	0	509,005	1.3254	0	0	864	0	0		0	0	0	864	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/13/2019	03/15/2019	03/15/2019	Sale	0	308,487	1.3254	0	0	524	0	0		0	0	0	524	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/13/2019	03/15/2019	03/15/2019	Sale	0	1,232,136	1.3254	0	0	2,092	0	0		0	0	0	2,092	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/14/2019	03/15/2019	03/15/2019	Sale	0	39,914	1.3243	0	0	101	0	0		0	0	0	101	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/14/2019	03/15/2019	03/15/2019	Sale	0	54,509	1.3243	0	0	138	0	0		0	0	0	138	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/14/2019	03/15/2019	03/15/2019	Sale	0	98,295	1.3243	0	0	249	0	0		0	0	0	249	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/14/2019	03/15/2019	03/15/2019	Sale	0	34,552	1.3243	0	0	87	0	0		0	0	0	87	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/14/2019	03/15/2019	03/15/2019	Sale	0	41,105	1.3243	0	0	104	0	0		0	0	0	104	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/14/2019	03/15/2019	03/15/2019	Sale	0	314,450	1.3243	0	0	795	0	0		0	0	0	795	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/14/2019	03/15/2019	03/15/2019	Sale	0	20,950	1.3243	0	0	53	0	0		0	0	0	53	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2019	03/20/2019	03/20/2019	Sale	0	5,560,800	1.324	0	0	(21,630)	0	0		0	0	0	(21,630)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2019	03/20/2019	03/20/2019	Sale	0	1,031,396	1.324	0	0	(4,012)	0	0		0	0	0	(4,012)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2019	03/20/2019	03/20/2019	Sale	0	1,169,754	1.324	0	0	(4,550)	0	0		0	0	0	(4,550)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2019	03/20/2019	03/20/2019	Sale	0	7,131,726	1.324	0	0	(27,740)	0	0		0	0	0	(27,740)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2019	03/20/2019	03/20/2019	Sale	0	7,672,580	1.324	0	0	(29,844)	0	0		0	0	0	(29,844)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2019	03/20/2019	03/20/2019	Sale	0	5,031,200	1.324	0	0	(19,570)	0	0		0	0	0	(19,570)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2019	03/20/2019	03/20/2019	Sale	0	10,209,129	1.3227	0	0	(29,716)	0	0		0	0	0	(29,716)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/18/2019	03/20/2019	03/20/2019	Sale	0	5,329,568	1.3227	0	0	(15,513)	0	0		0	0	0	(15,513)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/28/2019	04/01/2019	04/01/2019	Sale	0	117,648	1.3107	0	0	341	0	0		0	0	0	341	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/28/2019	04/01/2019	04/01/2019	Sale	0	470,592	1.3107	0	0	1,364	0	0		0	0	0	1,364	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/28/2019	04/01/2019	04/01/2019	Sale	0	235,296	1.3107	0	0	682	0	0		0	0	0	682	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/28/2019	04/01/2019	04/01/2019	Sale	0	823,536	1.3107	0	0	2,388	0	0		0	0	0	2,388	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/28/2019	04/01/2019	04/01/2019	Sale	0	823,536	1.3107	0	0	2,388	0	0		0	0	0	2,388	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/28/2019	04/01/2019	04/01/2019	Sale	0	4,747,098	1.3107	0	0	13,763	0	0		0	0	0	13,763	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/28/2019	04/01/2019	04/01/2019	Sale	0	117,648	1.3107	0	0	341	0	0		0	0	0	341	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/28/2019	04/01/2019	04/01/2019	Sale	0	2,095,742	1.3107	0	0	6,076	0	0		0	0	0	6,076	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/28/2019	04/01/2019	04/01/2019	Sale	0	3,203,099	1.3107	0	0	9,286	0	0		0	0	0	9,286	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/28/2019	04/01/2019	04/01/2019	Sale	0	2,287,928	1.3107	0	0	6,633	0	0		0	0	0	6,633	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/28/2019	04/01/2019	04/01/2019	Sale	0	1,372,757	1.3107	0	0	3,980	0	0		0	0	0	3,980	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/05/2019	04/08/2019	04/08/2019	Sale	0	389,137	1.3043	0	0	164	0	0		0	0	0	164	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/05/2019	04/08/2019	04/08/2019	Sale	0	16,793,111	1.3043	0	0	7,081	0	0		0	0	0	7,081	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/05/2019	04/08/2019	04/08/2019	Sale	0	2,654,851	1.3043	0	0	1,120	0	0		0	0	0	1,120	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/05/2019	04/08/2019	04/08/2019	Sale	0	7,238,161	1.3043	0	0	3,052	0	0		0	0	0	3,052	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/05/2019	04/08/2019	04/08/2019	Sale	0	161,984	1.3043	0	0	68	0	0		0	0	0	68	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/05/2019	04/08/2019	04/08/2019	Sale	0	170,474	1.3043	0	0	72	0	0		0	0	0	72	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/05/2019	04/08/2019	04/08/2019	Sale	0	251,117	1.3043	0	0	106	0	0		0	0	0	106	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/05/2019	04/08/2019	04/08/2019	Sale	0	179,371	1.3043	0	0	76	0	0		0	0	0	76	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/05/2019	04/08/2019	04/08/2019	Sale	0	2,059,786	1.3043	0	0	869	0	0		0	0	0	869	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/05/2019	04/08/2019	04/08/2019	Sale	0	611,649	1.3043	0	0	258	0	0		0	0	0	258	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/08/2019	04/09/2019	04/09/2019	Sale	0	11,264,434	1.3064	0	0	(15,089)	0	0		0	0	0	(15,089)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/12/2019	04/15/2019	04/15/2019	Sale	0	312,517	1.3073	0	0	1,004	0	0		0	0	0	1,004	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/12/2019	04/15/2019	04/15/2019	Sale	0	20,821	1.3073	0	0	67	0	0		0	0	0	67	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/12/2019	04/15/2019	04/15/2019	Sale	0	39,826	1.3073	0	0	128	0	0		0	0	0	128	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/12/2019	04/15/2019	04/15/2019	Sale	0	54,390	1.3073	0	0	175	0	0		0	0	0	175	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/12/2019	04/15/2019	04/15/2019	Sale	0	98,079	1.3073	0	0	315	0	0		0	0	0	315	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/12/2019	04/15/2019	04/15/2019	Sale	0	34,476	1.3073	0	0	111	0	0		0	0	0	111	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/12/2019	04/15/2019	04/15/2019	Sale	0	41,015	1.3073	0	0	132	0	0		0	0	0	132	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/22/2019	04/24/2019	04/24/2019	Sale	0	2,809,052	1.2978	0	0	(4,870)	0	0		0	0	0	(4,870)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/22/2019	04/24/2019	04/24/2019	Sale	0	940,011	1.2978	0	0	(1,630)	0	0		0	0	0	(1,630)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/22/2019	04/24/2019	04/24/2019	Sale	0	1,034,404	1.2978	0	0	(1,793)	0	0		0	0	0	(1,793)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/22/2019	04/24/2019	04/24/2019	Sale	0	16,380,354	1.2978	0	0	(28,399)	0	0		0	0	0	(28,399)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/24/2019	04/26/2019	04/26/2019	Sale	0	309,693	1.2924	0	0	276	0	0		0	0	0	276	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/24/2019	04/26/2019	04/26/2019	Sale	0	20,633	1.2924	0	0	18	0	0		0	0	0	18	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/24/2019	04/26/2019	04/26/2019	Sale	0	39,526	1.2924	0	0	35	0	0		0	0	0	35	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/24/2019	04/26/2019	04/26/2019	Sale	0	53,980	1.2924	0	0	48	0	0		0	0	0	48	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/24/2019	04/26/2019	04/26/2019	Sale	0	97,341	1.2924	0	0	87	0	0		0	0	0	87	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/24/2019	04/26/2019	04/26/2019	Sale	0	34,217	1.2924	0	0	30	0	0		0	0	0	30	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/24/2019	04/26/2019	04/26/2019	Sale	0	40,706	1.2924	0	0	36	0	0		0	0	0	36	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/13/2019	05/15/2019	05/15/2019	Sale	0	9,619,257	1.2949	0	0	(62,400)	0	0		0	0	0	(62,400)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/13/2019	05/15/2019	05/15/2019	Sale	0	16,047,512	1.2949	0	0	(104,100)	0	0		0	0	0	(104,100)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/17/2019	05/21/2019	05/21/2019	Sale	0	4,525,537	1.2754	0	0	10,645	0	0		0	0	0	10,645	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/17/2019	05/21/2019	05/21/2019	Sale	0	1,996,276	1.2754	0	0	4,696	0	0		0	0	0	4,696	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/17/2019	05/21/2019	05/21/2019	Sale	0	5,000,380	1.2754	0	0	11,762	0	0		0	0	0	11,762	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/17/2019	05/21/2019	05/21/2019	Sale	0	1,996,276	1.2754	0	0	4,696	0	0		0	0	0	4,696	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/29/2019	05/31/2019	05/31/2019	Sale	0	8,749,840	1.2621	0	0	(11,786)	0	0		0	0	0	(11,786)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/29/2019	05/31/2019	05/31/2019	Sale	0	12,784,741	1.2621	0	0	(17,221)	0	0		0	0	0	(17,221)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/30/2019	05/31/2019	05/31/2019	Sale	0	39,060	1.2615	0	0	(34)	0	0		0	0	0	(34)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/30/2019	05/31/2019	05/31/2019	Sale	0	53,343	1.2615	0	0	(47)	0	0		0	0	0	(47)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/30/2019	05/31/2019	05/31/2019	Sale	0	96,191	1.2615	0	0	(84)	0	0		0	0	0	(84)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/30/2019	05/31/2019	05/31/2019	Sale	0	33,813	1.2615	0	0	(29)	0	0		0	0	0	(29)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/30/2019	05/31/2019	05/31/2019	Sale	0	40,226	1.2615	0	0	(35)	0	0		0	0	0	(35)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/30/2019	05/31/2019	05/31/2019	Sale	0	304,581	1.2615	0	0	(266)	0	0		0	0	0	(266)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/30/2019	05/31/2019	05/31/2019	Sale	0	20,292	1.2615	0	0	(18)	0	0		0	0	0	(18)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/30/2019	06/03/2019	06/03/2019	Sale	0	4,388,014	1.2608	0	0	7,657	0	0		0	0	0	7,657	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/30/2019	06/03/2019	06/03/2019	Sale	0	1,137,182	1.2608	0	0	1,984	0	0		0	0	0	1,984	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/31/2019	06/03/2019	06/03/2019	Sale	0	1,220,552	1.262	0	0	967	0	0		0	0	0	967	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/31/2019	06/03/2019	06/03/2019	Sale	0	1,666,873	1.262	0	0	1,321	0	0		0	0	0	1,321	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/31/2019	06/03/2019	06/03/2019	Sale	0	3,005,837	1.262	0	0	2,382	0	0		0	0	0	2,382	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/31/2019	06/03/2019	06/03/2019	Sale	0	1,056,597	1.262	0	0	837	0	0		0	0	0	837	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/31/2019	06/03/2019	06/03/2019	Sale	0	1,256,986	1.262	0	0	996	0	0		0	0	0	996	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/31/2019	06/03/2019	06/03/2019	Sale	0	9,467,389	1.262	0	0	7,502	0	0		0	0	0	7,502	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/31/2019	06/03/2019	06/03/2019	Sale	0	630,743	1.262	0	0	500	0	0		0	0	0	500	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/06/2019	06/10/2019	06/10/2019	Sale	0	7,143,496	1.2702	0	0	(6,749)	0	0		0	0	0	(6,749)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/06/2019	06/10/2019	06/10/2019	Sale	0	3,119,075	1.2702	0	0	(2,947)	0	0		0	0	0	(2,947)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/06/2019	06/10/2019	06/10/2019	Sale	0	4,047,631	1.2702	0	0	(3,824)	0	0		0	0	0	(3,824)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/11/2019	06/12/2019	06/12/2019	Sale	0	2,074,634	1.2721	0	0	489	0	0		0	0	0	489	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/11/2019	06/12/2019	06/12/2019	Sale	0	1,801,792	1.2721	0	0	425	0	0		0	0	0	425	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/11/2019	06/12/2019	06/12/2019	Sale	0	3,390,910	1.2721	0	0	800	0	0		0	0	0	800	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/13/2019	06/17/2019	06/17/2019	Sale	0	621,482	1.2679	0	0	(6,005)	0	0		0	0	0	(6,005)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/13/2019	06/17/2019	06/17/2019	Sale	0	482,229	1.2679	0	0	(4,659)	0	0		0	0	0	(4,659)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/13/2019	06/17/2019	06/17/2019	Sale	0	292,260	1.2679	0	0	(2,824)	0	0		0	0	0	(2,824)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/13/2019	06/17/2019	06/17/2019	Sale	0	1,167,321	1.2679	0	0	(11,278)	0	0		0	0	0	(11,278)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/14/2019	06/17/2019	06/17/2019	Sale	0	1,268,108	1.26385	0	0	(8,228)	0	0		0	0	0	(8,228)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/14/2019	06/17/2019	06/17/2019	Sale	0	1,731,819	1.26385	0	0	(11,236)	0	0		0	0	0	(11,236)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/14/2019	06/17/2019	06/17/2019	Sale	0	1,097,765	1.26385	0	0	(7,122)	0	0		0	0	0	(7,122)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/14/2019	06/17/2019	06/17/2019	Sale	0	1,305,962	1.26385	0	0	(8,473)	0	0		0	0	0	(8,473)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/14/2019	06/17/2019	06/17/2019	Sale	0	9,623,943	1.26385	0	0	(62,441)	0	0		0	0	0	(62,441)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/14/2019	06/17/2019	06/17/2019	Sale	0	641,173	1.26385	0	0	(4,160)	0	0		0	0	0	(4,160)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/14/2019	06/17/2019	06/17/2019	Sale	0	3,122,953	1.26385	0	0	(20,262)	0	0		0	0	0	(20,262)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/14/2019	06/17/2019	06/17/2019	Sale	0	6,448,718	1.2605	0	0	(24,813)	0	0		0	0	0	(24,813)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2019	06/20/2019	06/20/2019	Sale	0	5,259,660	1.2523	0	0	74,550	0	0		0	0	0	74,550	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2019	06/20/2019	06/20/2019	Sale	0	949,870	1.2523	0	0	13,463	0	0		0	0	0	13,463	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2019	06/20/2019	06/20/2019	Sale	0	1,077,291	1.2523	0	0	15,269	0	0		0	0	0	15,269	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2019	06/20/2019	06/20/2019	Sale	0	6,568,000	1.2523	0	0	93,094	0	0		0	0	0	93,094	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2019	06/20/2019	06/20/2019	Sale	0	7,066,103	1.2523	0	0	100,154	0	0		0	0	0	100,154	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2019	06/20/2019	06/20/2019	Sale	0	4,633,510	1.2523	0	0	65,675	0	0		0	0	0	65,675	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2019	06/20/2019	06/20/2019	Sale	0	9,487,567	1.2543	0	0	119,134	0	0		0	0	0	119,134	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2019	06/20/2019	06/20/2019	Sale	0	4,952,884	1.2543	0	0	62,192	0	0		0	0	0	62,192	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	07/01/2019	07/01/2019	Sale	0	9,691,932	1.2688	0	0	(27,881)	0	0		0	0	0	(27,881)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	07/01/2019	07/01/2019	Sale	0	645,703	1.2688	0	0	(1,858)	0	0		0	0	0	(1,858)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	07/01/2019	07/01/2019	Sale	0	1,279,653	1.2688	0	0	(3,681)	0	0		0	0	0	(3,681)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	07/01/2019	07/01/2019	Sale	0	1,747,585	1.2688	0	0	5,372	0	0		0	0	0	5,372	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	07/01/2019	07/01/2019	Sale	0	3,151,384	1.2688	0	0	(9,066)	0	0		0	0	0	(9,066)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	07/01/2019	07/01/2019	Sale	0	1,107,759	1.2688	0	0	(3,187)	0	0		0	0	0	(3,187)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	07/01/2019	07/01/2019	Sale	0	1,317,851	1.2688	0	0	4,051	0	0		0	0	0	4,051	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	07/01/2019	07/01/2019	Sale	0	116,642	1.2709	0	0	165	0	0		0	0	0	165	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	07/01/2019	07/01/2019	Sale	0	466,569	1.2709	0	0	(2,111)	0	0		0	0	0	(2,111)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	07/01/2019	07/01/2019	Sale	0	233,285	1.2709	0	0	(1,055)	0	0		0	0	0	(1,055)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	07/01/2019	07/01/2019	Sale	0	816,496	1.2709	0	0	(3,694)	0	0		0	0	0	(3,694)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	07/01/2019	07/01/2019	Sale	0	816,496	1.2709	0	0	(3,694)	0	0		0	0	0	(3,694)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	07/01/2019	07/01/2019	Sale	0	4,706,517	1.2709	0	0	(21,294)	0	0		0	0	0	(21,294)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	07/01/2019	07/01/2019	Sale	0	116,642	1.2709	0	0	165	0	0		0	0	0	165	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	07/01/2019	07/01/2019	Sale	0	2,052,425	1.2709	0	0	2,907	0	0		0	0	0	2,907	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	07/01/2019	07/01/2019	Sale	0	3,136,894	1.2709	0	0	4,443	0	0		0	0	0	4,443	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	07/01/2019	07/01/2019	Sale	0	2,240,639	1.2709	0	0	3,173	0	0		0	0	0	3,173	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	07/01/2019	07/01/2019	Sale	0	1,344,383	1.2709	0	0	1,904	0	0		0	0	0	1,904	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/28/2019	07/03/2019	07/03/2019	Sale	0	4,444,664	1.27107	0	0	(51,648)	0	0		0	0	0	(51,648)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/28/2019	07/03/2019	07/03/2019	Sale	0	1,151,863	1.27107	0	0	(13,385)	0	0		0	0	0	(13,385)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/28/2019	07/25/2019	07/25/2019	Sale	0	1,351,328	1.272475	0	0	(24,346)	0	0		0	0	0	(24,346)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/28/2019	07/25/2019	07/25/2019	Sale	0	1,555,242	1.272475	0	0	(28,019)	0	0		0	0	0	(28,019)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/28/2019	07/25/2019	07/25/2019	Sale	0	2,592,070	1.272475	0	0	(46,699)	0	0		0	0	0	(46,699)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/28/2019	07/25/2019	07/25/2019	Sale	0	9,115,462	1.272475	0	0	(164,225)	0	0		0	0	0	(164,225)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2019	07/10/2019	07/10/2019	Sale	0	417,946	1.2453	0	0	1,410	0	0		0	0	0	1,410	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2019	07/10/2019	07/10/2019	Sale	0	25,949,842	1.2453	0	0	87,521	0	0		0	0	0	87,521	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2019	07/10/2019	07/10/2019	Sale	0	2,474,375	1.2453	0	0	8,345	0	0		0	0	0	8,345	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2019	07/10/2019	07/10/2019	Sale	0	6,739,010	1.2453	0	0	22,729	0	0		0	0	0	22,729	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2019	07/10/2019	07/10/2019	Sale	0	172,877	1.2453	0	0	583	0	0		0	0	0	583	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2019	07/10/2019	07/10/2019	Sale	0	183,919	1.2453	0	0	620	0	0		0	0	0	620	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/09/2019	07/10/2019	07/10/2019	Sale	0	270,923	1.2453	0	0	914	0	0		0	0	0	914	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/09/2019	07/10/2019	07/10/2019	Sale	0	193,518	1.2453	0	0	653	0	0		0	0	0	653	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/09/2019	07/10/2019	07/10/2019	Sale	0	2,203,411	1.2453	0	0	7,431	0	0		0	0	0	7,431	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/09/2019	07/10/2019	07/10/2019	Sale	0	654,241	1.2453	0	0	2,207	0	0		0	0	0	2,207	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/12/2019	07/15/2019	07/15/2019	Sale	0	3,155,859	1.2561	0	0	(12,060)	0	0		0	0	0	(12,060)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/12/2019	07/15/2019	07/15/2019	Sale	0	2,740,821	1.2561	0	0	(10,474)	0	0		0	0	0	(10,474)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/22/2019	07/24/2019	07/24/2019	Sale	0	15,467,119	1.2475	0	0	30,376	0	0		0	0	0	30,376	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/22/2019	07/24/2019	07/24/2019	Sale	0	2,700,179	1.2475	0	0	5,303	0	0		0	0	0	5,303	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/22/2019	07/24/2019	07/24/2019	Sale	0	903,578	1.2475	0	0	1,775	0	0		0	0	0	1,775	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/22/2019	07/24/2019	07/24/2019	Sale	0	994,312	1.2475	0	0	1,953	0	0		0	0	0	1,953	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/23/2019	07/24/2019	07/24/2019	Sale	0	1,091,146	1.2456	0	0	3,811	0	0		0	0	0	3,811	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/23/2019	07/24/2019	07/24/2019	Sale	0	5,759,654	1.2456	0	0	20,114	0	0		0	0	0	20,114	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/29/2019	07/31/2019	07/31/2019	Sale	0	1,246,574	1.2226	0	0	1,886	0	0		0	0	0	1,886	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/29/2019	07/31/2019	07/31/2019	Sale	0	1,702,410	1.2226	0	0	2,576	0	0		0	0	0	2,576	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/29/2019	07/31/2019	07/31/2019	Sale	0	3,069,920	1.2226	0	0	4,645	0	0		0	0	0	4,645	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/29/2019	07/31/2019	07/31/2019	Sale	0	1,079,123	1.2226	0	0	1,633	0	0		0	0	0	1,633	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/29/2019	07/31/2019	07/31/2019	Sale	0	1,283,785	1.2226	0	0	1,943	0	0		0	0	0	1,943	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/29/2019	07/31/2019	07/31/2019	Sale	0	9,400,058	1.2226	0	0	14,224	0	0		0	0	0	14,224	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/29/2019	07/31/2019	07/31/2019	Sale	0	626,257	1.2226	0	0	948	0	0		0	0	0	948	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/09/2019	08/13/2019	08/13/2019	Sale	0	3,217,646	1.2071	0	0	133	0	0		0	0	0	133	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/13/2019	08/15/2019	08/15/2019	Sale	0	8,973,714	1.208	0	0	24,143	0	0		0	0	0	24,143	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/13/2019	08/15/2019	08/15/2019	Sale	0	14,970,572	1.208	0	0	40,277	0	0		0	0	0	40,277	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/19/2019	08/21/2019	08/21/2019	Sale	0	4,305,541	1.2134	0	0	(1,242)	0	0		0	0	0	(1,242)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/19/2019	08/21/2019	08/21/2019	Sale	0	1,899,232	1.2134	0	0	(548)	0	0		0	0	0	(548)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/19/2019	08/21/2019	08/21/2019	Sale	0	4,757,300	1.2134	0	0	(1,372)	0	0		0	0	0	(1,372)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/19/2019	08/21/2019	08/21/2019	Sale	0	1,899,232	1.2134	0	0	(548)	0	0		0	0	0	(548)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/20/2019	08/22/2019	08/22/2019	Sale	0	10,480,649	1.2155	0	0	83,638	0	0		0	0	0	83,638	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/21/2019	08/22/2019	08/22/2019	Sale	0	114,875	1.2132	0	0	1,136	0	0		0	0	0	1,136	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/21/2019	08/22/2019	08/22/2019	Sale	0	1,724,261	1.2132	0	0	17,055	0	0		0	0	0	17,055	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/29/2019	09/03/2019	09/03/2019	Sale	0	8,217,662	1.2202	0	0	(72,735)	0	0		0	0	0	(72,735)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/29/2019	09/03/2019	09/03/2019	Sale	0	12,007,153	1.2202	0	0	(106,275)	0	0		0	0	0	(106,275)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/30/2019	09/03/2019	09/03/2019	Sale	0	1,260,901	1.2172	0	0	(8,080)	0	0		0	0	0	(8,080)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/30/2019	09/03/2019	09/03/2019	Sale	0	1,721,976	1.2172	0	0	(11,035)	0	0		0	0	0	(11,035)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/30/2019	09/03/2019	09/03/2019	Sale	0	3,105,203	1.2172	0	0	(19,899)	0	0		0	0	0	(19,899)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/30/2019	09/03/2019	09/03/2019	Sale	0	1,091,526	1.2172	0	0	(6,995)	0	0		0	0	0	(6,995)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/30/2019	09/03/2019	09/03/2019	Sale	0	1,298,540	1.2172	0	0	(8,321)	0	0		0	0	0	(8,321)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/30/2019	09/03/2019	09/03/2019	Sale	0	1,729,946	1.2172	0	0	(11,086)	0	0		0	0	0	(11,086)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/30/2019	09/03/2019	09/03/2019	Sale	0	115,254	1.2172	0	0	(739)	0	0		0	0	0	(739)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/30/2019	09/03/2019	09/03/2019	Sale	0	9,241,064	1.2172	0	0	(59,218)	0	0		0	0	0	(59,218)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/30/2019	09/03/2019	09/03/2019	Sale	0	615,665	1.2172	0	0	(3,945)	0	0		0	0	0	(3,945)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/05/2019	09/09/2019	09/09/2019	Sale	0	2,993,953	1.2317	0	0	6,320	0	0		0	0	0	6,320	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/05/2019	09/09/2019	09/09/2019	Sale	0	10,005,963	1.2317	0	0	21,122	0	0		0	0	0	21,122	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/05/2019	09/09/2019	09/09/2019	Sale	0	6,786,563	1.2317	0	0	14,326	0	0		0	0	0	14,326	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/11/2019	09/13/2019	09/13/2019	Sale	0	3,284,819	1.2323	0	0	36,252	0	0		0	0	0	36,252	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/12/2019	09/16/2019	09/16/2019	Sale	0	599,367	1.2348	0	0	3,471	0	0		0	0	0	3,471	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/12/2019	09/16/2019	09/16/2019	Sale	0	465,069	1.2348	0	0	2,693	0	0		0	0	0	2,693	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/12/2019	09/16/2019	09/16/2019	Sale	0	281,860	1.2348	0	0	1,632	0	0		0	0	0	1,632	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/12/2019	09/16/2019	09/16/2019	Sale	0	1,125,782	1.2348	0	0	6,519	0	0		0	0	0	6,519	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/18/2019	09/20/2019	09/20/2019	Sale	0	5,239,920	1.2476	0	0	11,340	0	0		0	0	0	11,340	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/18/2019	09/20/2019	09/20/2019	Sale	0	920,729	1.2476	0	0	1,993	0	0		0	0	0	1,993	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/18/2019	09/20/2019	09/20/2019	Sale	0	1,044,241	1.2476	0	0	2,260	0	0		0	0	0	2,260	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/18/2019	09/20/2019	09/20/2019	Sale	0	6,366,503	1.2476	0	0	13,778	0	0		0	0	0	13,778	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/18/2019	09/20/2019	09/20/2019	Sale	0	6,849,324	1.2476	0	0	14,823	0	0		0	0	0	14,823	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/18/2019	09/20/2019	09/20/2019	Sale	0	4,491,360	1.2476	0	0	9,720	0	0		0	0	0	9,720	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/18/2019	09/20/2019	09/20/2019	Sale	0	5,167,109	1.2471	0	0	13,259	0	0		0	0	0	13,259	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/18/2019	09/20/2019	09/20/2019	Sale	0	4,487,565	1.2471	0	0	11,515	0	0		0	0	0	11,515	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/18/2019	09/20/2019	09/20/2019	Sale	0	9,240,593	1.2471	0	0	23,711	0	0		0	0	0	23,711	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/18/2019	09/20/2019	09/20/2019	Sale	0	4,823,954	1.2471	0	0	12,378	0	0		0	0	0	12,378	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/26/2019	09/30/2019	09/30/2019	Sale	0	115,644	1.2323	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/26/2019	09/30/2019	09/30/2019	Sale	0	462,577	1.2323	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/26/2019	09/30/2019	09/30/2019	Sale	0	231,289	1.2323	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/26/2019	09/30/2019	09/30/2019	Sale	0	809,511	1.2323	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/26/2019	09/30/2019	09/30/2019	Sale	0	809,511	1.2323	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/26/2019	09/30/2019	09/30/2019	Sale	0	4,666,250	1.2323	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/26/2019	09/30/2019	09/30/2019	Sale	0	115,644	1.2323	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/26/2019	09/30/2019	09/30/2019	Sale	0	2,009,989	1.2323	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/26/2019	09/30/2019	09/30/2019	Sale	0	3,072,036	1.2323	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/26/2019	09/30/2019	09/30/2019	Sale	0	2,194,311	1.2323	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/26/2019	09/30/2019	09/30/2019	Sale	0	1,316,587	1.2323	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2019	10/07/2019	10/07/2019	Sale	0	1,228,538	1.231	0	0	1,098	0	0		0	0	0	1,098	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2019	10/07/2019	10/07/2019	Sale	0	4,373,743	1.231	0	0	3,908	0	0		0	0	0	3,908	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	397,446	1.2219	0	0	2,065	0	0		0	0	0	2,065	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	15,867,191	1.2219	0	0	82,459	0	0		0	0	0	82,459	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	4,387,881	1.2219	0	0	22,803	0	0		0	0	0	22,803	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	6,948,037	1.2219	0	0	36,108	0	0		0	0	0	36,108	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	209,198	1.2219	0	0	1,087	0	0		0	0	0	1,087	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	198,389	1.2219	0	0	1,031	0	0		0	0	0	1,031	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	315,707	1.2219	0	0	1,641	0	0		0	0	0	1,641	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	1,313,714	1.2219	0	0	6,827	0	0		0	0	0	6,827	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	4,336,339	1.2219	0	0	22,535	0	0		0	0	0	22,535	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	605,788	1.2219	0	0	3,148	0	0		0	0	0	3,148	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	35,849	1.2219	0	0	186	0	0		0	0	0	186	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	32,999	1.2219	0	0	171	0	0		0	0	0	171	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	3,057,383	1.2219	0	0	15,889	0	0		0	0	0	15,889	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/11/2019	10/15/2019	10/15/2019	Sale	0	2,860,886	1.2684	0	0	21,089	0	0		0	0	0	21,089	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/14/2019	10/16/2019	10/16/2019	Sale	0	3,197,204	1.2553	0	0	64,056	0	0		0	0	0	64,056	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/14/2019	10/16/2019	10/16/2019	Sale	0	2,729,138	1.2553	0	0	54,678	0	0		0	0	0	54,678	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/14/2019	10/16/2019	10/16/2019	Sale	0	683,406	1.2553	0	0	13,692	0	0		0	0	0	13,692	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/14/2019	10/16/2019	10/16/2019	Sale	0	837,434	1.2553	0	0	16,778	0	0		0	0	0	16,778	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/22/2019	10/24/2019	10/24/2019	Sale	0	5,988,542	1.2951	0	0	(47,396)	0	0		0	0	0	(47,396)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/22/2019	10/24/2019	10/24/2019	Sale	0	1,134,508	1.2951	0	0	(8,979)	0	0		0	0	0	(8,979)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/22/2019	10/24/2019	10/24/2019	Sale	0	15,768,298	1.2951	0	0	(124,797)	0	0		0	0	0	(124,797)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/22/2019	10/24/2019	10/24/2019	Sale	0	2,859,272	1.2951	0	0	(22,630)	0	0		0	0	0	(22,630)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/22/2019	10/24/2019	10/24/2019	Sale	0	956,816	1.2951	0	0	(7,573)	0	0		0	0	0	(7,573)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/22/2019	10/24/2019	10/24/2019	Sale	0	1,052,897	1.2951	0	0	(8,333)	0	0		0	0	0	(8,333)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/28/2019	10/30/2019	10/30/2019	Sale	0	9,210,917	1.2858	0	0	9,313	0	0		0	0	0	9,313	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/28/2019	10/30/2019	10/30/2019	Sale	0	1,571,528	1.2858	0	0	1,589	0	0		0	0	0	1,589	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/28/2019	10/30/2019	10/30/2019	Sale	0	2,619,213	1.2858	0	0	2,648	0	0		0	0	0	2,648	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/28/2019	10/30/2019	10/30/2019	Sale	0	1,365,478	1.2858	0	0	1,381	0	0		0	0	0	1,381	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/30/2019	10/31/2019	10/31/2019	Sale	0	9,919,200	1.2881	0	0	45,434	0	0		0	0	0	45,434	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/30/2019	10/31/2019	10/31/2019	Sale	0	660,844	1.2881	0	0	3,027	0	0		0	0	0	3,027	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/30/2019	10/31/2019	10/31/2019	Sale	0	1,381,140	1.2881	0	0	6,326	0	0		0	0	0	6,326	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/30/2019	10/31/2019	10/31/2019	Sale	0	1,886,183	1.2881	0	0	8,639	0	0		0	0	0	8,639	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/30/2019	10/31/2019	10/31/2019	Sale	0	3,401,314	1.2881	0	0	15,579	0	0		0	0	0	15,579	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/30/2019	10/31/2019	10/31/2019	Sale	0	1,195,613	1.2881	0	0	5,476	0	0		0	0	0	5,476	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/30/2019	10/31/2019	10/31/2019	Sale	0	1,422,368	1.2881	0	0	6,515	0	0		0	0	0	6,515	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/30/2019	10/31/2019	10/31/2019	Sale	0	1,856,894	1.2881	0	0	8,505	0	0		0	0	0	8,505	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/30/2019	10/31/2019	10/31/2019	Sale	0	123,711	1.2881	0	0	567	0	0		0	0	0	567	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/11/2019	11/15/2019	11/15/2019	Sale	0	2,917,814	1.287396	0	0	6,695	0	0		0	0	0	6,695	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/13/2019	11/15/2019	11/15/2019	Sale	0	9,536,057	1.2837	0	0	49,400	0	0		0	0	0	49,400	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/13/2019	11/15/2019	11/15/2019	Sale	0	15,908,712	1.2837	0	0	82,413	0	0		0	0	0	82,413	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/19/2019	11/21/2019	11/21/2019	Sale	0	4,553,319	1.2913	0	0	3,702	0	0		0	0	0	3,702	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/19/2019	11/21/2019	11/21/2019	Sale	0	2,008,530	1.2913	0	0	1,633	0	0		0	0	0	1,633	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/19/2019	11/21/2019	11/21/2019	Sale	0	5,031,076	1.2913	0	0	4,091	0	0		0	0	0	4,091	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/19/2019	11/21/2019	11/21/2019	Sale	0	2,008,530	1.2913	0	0	1,633	0	0		0	0	0	1,633	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/20/2019	11/22/2019	11/22/2019	Sale	0	11,139,408	1.2919	0	0	(76,309)	0	0		0	0	0	(76,309)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/22/2019	11/26/2019	11/26/2019	Sale	0	4,211,300	1.2839	0	0	328	0	0		0	0	0	328	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/26/2019	11/29/2019	11/29/2019	Sale	0	10,607,511	1.2858	0	0	63,523	0	0		0	0	0	63,523	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/26/2019	11/29/2019	11/29/2019	Sale	0	3,136,570	1.2858	0	0	18,783	0	0		0	0	0	18,783	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/26/2019	11/29/2019	11/29/2019	Sale	0	7,175,052	1.2858	0	0	42,968	0	0		0	0	0	42,968	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/27/2019	12/02/2019	12/02/2019	Sale	0	8,415,226	1.2874	0	0	31,049	0	0		0	0	0	31,049	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/27/2019	12/02/2019	12/02/2019	Sale	0	12,295,822	1.2874	0	0	45,367	0	0		0	0	0	45,367	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/27/2019	12/02/2019	12/02/2019	Sale	0	9,774,028	1.2874	0	0	36,062	0	0		0	0	0	36,062	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/27/2019	12/02/2019	12/02/2019	Sale	0	651,172	1.2874	0	0	2,403	0	0		0	0	0	2,403	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/27/2019	12/02/2019	12/02/2019	Sale	0	1,829,717	1.2874	0	0	6,751	0	0		0	0	0	6,751	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/27/2019	12/02/2019	12/02/2019	Sale	0	121,901	1.2874	0	0	450	0	0		0	0	0	450	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/27/2019	12/02/2019	12/02/2019	Sale	0	1,399,995	1.2874	0	0	5,165	0	0		0	0	0	5,165	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/27/2019	12/02/2019	12/02/2019	Sale	0	1,911,933	1.2874	0	0	7,054	0	0		0	0	0	7,054	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/27/2019	12/02/2019	12/02/2019	Sale	0	3,447,749	1.2874	0	0	12,721	0	0		0	0	0	12,721	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/27/2019	12/02/2019	12/02/2019	Sale	0	1,211,936	1.2874	0	0	4,472	0	0		0	0	0	4,472	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/27/2019	12/02/2019	12/02/2019	Sale	0	1,441,786	1.2874	0	0	5,320	0	0		0	0	0	5,320	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/05/2019	12/09/2019	12/09/2019	Sale	0	10,512,696	1.3159	0	0	(3,196)	0	0		0	0	0	(3,196)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/05/2019	12/09/2019	12/09/2019	Sale	0	3,107,806	1.3159	0	0	(945)	0	0		0	0	0	(945)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/05/2019	12/09/2019	12/09/2019	Sale	0	7,100,488	1.3159	0	0	(2,158)	0	0		0	0	0	(2,158)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/12/2019	12/16/2019	12/16/2019	Sale	0	630,628	1.3121	0	0	10,285	0	0		0	0	0	10,285	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/12/2019	12/16/2019	12/16/2019	Sale	0	489,326	1.3121	0	0	7,981	0	0		0	0	0	7,981	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/12/2019	12/16/2019	12/16/2019	Sale	0	296,561	1.3121	0	0	4,837	0	0		0	0	0	4,837	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/12/2019	12/16/2019	12/16/2019	Sale	0	1,184,499	1.3121	0	0	19,319	0	0		0	0	0	19,319	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/18/2019	12/20/2019	12/20/2019	Sale	0	9,694,806	1.3084	0	0	(26,304)	0	0		0	0	0	(26,304)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/18/2019	12/20/2019	12/20/2019	Sale	0	5,061,071	1.3084	0	0	(13,732)	0	0		0	0	0	(13,732)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/18/2019	12/20/2019	12/20/2019	Sale	0	938,777	1.3084	0	0	(2,547)	0	0		0	0	0	(2,547)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/18/2019	12/20/2019	12/20/2019	Sale	0	1,064,711	1.3084	0	0	(2,889)	0	0		0	0	0	(2,889)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/18/2019	12/20/2019	12/20/2019	Sale	0	6,491,300	1.3084	0	0	(17,612)	0	0		0	0	0	(17,612)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/18/2019	12/20/2019	12/20/2019	Sale	0	6,983,585	1.3084	0	0	(18,948)	0	0		0	0	0	(18,948)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/18/2019	12/20/2019	12/20/2019	Sale	0	4,579,400	1.3084	0	0	(12,425)	0	0		0	0	0	(12,425)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/18/2019	12/20/2019	12/20/2019	Sale	0	5,495,280	1.3084	0	0	(14,910)	0	0		0	0	0	(14,910)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/18/2019	12/20/2019	12/20/2019	Sale	0	5,421,094	1.3084	0	0	(14,709)	0	0		0	0	0	(14,709)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/18/2019	12/20/2019	12/20/2019	Sale	0	4,708,147	1.3084	0	0	(12,774)	0	0		0	0	0	(12,774)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/18/2019	12/20/2019	12/20/2019	Sale	0	1,305,783	1.3084	0	0	(3,543)	0	0		0	0	0	(3,543)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/18/2019	12/20/2019	12/20/2019	Sale	0	4,648,745	1.3084	0	0	(12,613)	0	0		0	0	0	(12,613)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/23/2019	12/27/2019	12/27/2019	Sale	0	2,623,018	1.2936	0	0	31,226	0	0		0	0	0	31,226	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/27/2019	12/30/2019	12/30/2019	Sale	0	2,155,621	1.3085	0	0	4,695	0	0		0	0	0	4,695	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/27/2019	12/30/2019	12/30/2019	Sale	0	3,294,617	1.3085	0	0	7,176	0	0		0	0	0	7,176	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/27/2019	12/30/2019	12/30/2019	Sale	0	2,353,298	1.3085	0	0	5,126	0	0		0	0	0	5,126	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/27/2019	12/30/2019	12/30/2019	Sale	0	1,411,979	1.3085	0	0	3,075	0	0		0	0	0	3,075	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/27/2019	12/30/2019	12/30/2019	Sale	0	125,558	1.3085	0	0	273	0	0		0	0	0	273	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/27/2019	12/30/2019	12/30/2019	Sale	0	502,233	1.3085	0	0	1,094	0	0		0	0	0	1,094	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/27/2019	12/30/2019	12/30/2019	Sale	0	251,116	1.3085	0	0	547	0	0		0	0	0	547	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/27/2019	12/30/2019	12/30/2019	Sale	0	878,907	1.3085	0	0	1,914	0	0		0	0	0	1,914	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/27/2019	12/30/2019	12/30/2019	Sale	0	878,907	1.3085	0	0	1,914	0	0		0	0	0	1,914	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/27/2019	12/30/2019	12/30/2019	Sale	0	5,066,273	1.3085	0	0	11,035	0	0		0	0	0	11,035	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/27/2019	12/30/2019	12/30/2019	Sale	0	125,558	1.3085	0	0	273	0	0		0	0	0	273	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/05/2019	02/08/2019	02/08/2019	Sale	0	1,815,800	1.297	0	0	(3,640)	0	0		0	0	0	(3,640)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/05/2019	02/08/2019	02/08/2019	Sale	0	2,075,200	1.297	0	0	(4,160)	0	0		0	0	0	(4,160)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/05/2019	02/08/2019	02/08/2019	Sale	0	7,392,900	1.297	0	0	(14,820)	0	0		0	0	0	(14,820)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/05/2019	02/08/2019	02/08/2019	Sale	0	59,143,200	1.297	0	0	(118,560)	0	0		0	0	0	(118,560)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/05/2019	02/08/2019	02/08/2019	Sale	0	4,798,900	1.297	0	0	(9,620)	0	0		0	0	0	(9,620)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/05/2019	02/08/2019	02/08/2019	Sale	0	907,900	1.297	0	0	(1,820)	0	0		0	0	0	(1,820)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/05/2019	02/08/2019	02/08/2019	Sale	0	5,317,700	1.297	0	0	(10,660)	0	0		0	0	0	(10,660)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/05/2019	02/08/2019	02/08/2019	Sale	0	19,714,400	1.297	0	0	(39,520)	0	0		0	0	0	(39,520)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/05/2019	02/08/2019	02/08/2019	Sale	0	2,464,300	1.297	0	0	(4,940)	0	0		0	0	0	(4,940)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/05/2019	02/08/2019	02/08/2019	Sale	0	16,471,900	1.297	0	0	(33,020)	0	0		0	0	0	(33,020)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	02/05/2019	02/08/2019	02/08/2019	Sale	0	42,022,800	1.297	0	0	(84,240)	0	0		0	0	0	(84,240)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/06/2019	05/08/2019	05/08/2019	Sale	0	1,701,310	1.3087	0	0	(11,570)	0	0		0	0	0	(11,570)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/06/2019	05/08/2019	05/08/2019	Sale	0	2,093,920	1.3087	0	0	(14,240)	0	0		0	0	0	(14,240)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/06/2019	05/08/2019	05/08/2019	Sale	0	7,328,720	1.3087	0	0	(49,840)	0	0		0	0	0	(49,840)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/06/2019	05/08/2019	05/08/2019	Sale	0	57,321,060	1.3087	0	0	(389,820)	0	0		0	0	0	(389,820)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/06/2019	05/08/2019	05/08/2019	Sale	0	4,580,450	1.3087	0	0	(31,150)	0	0		0	0	0	(31,150)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/06/2019	05/08/2019	05/08/2019	Sale	0	916,090	1.3087	0	0	(6,230)	0	0		0	0	0	(6,230)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/06/2019	05/08/2019	05/08/2019	Sale	0	5,234,800	1.3087	0	0	(35,600)	0	0		0	0	0	(35,600)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	05/06/2019	05/08/2019	05/08/2019	Sale	0	19,630,500	1.3087	0	0	(133,500)	0	0		0	0	0	(133,500)	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/06/2019	05/08/2019	05/08/2019	Sale	0	2,355,660	1.3087	0	0	(16,020)	0	0		0	0	0	(16,020)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/06/2019	05/08/2019	05/08/2019	Sale	0	15,966,140	1.3087	0	0	(108,580)	0	0		0	0	0	(108,580)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/06/2019	05/08/2019	05/08/2019	Sale	0	42,140,140	1.3087	0	0	(286,580)	0	0		0	0	0	(286,580)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/05/2019	08/08/2019	08/08/2019	Sale	0	1,577,680	1.2136	0	0	(325)	0	0		0	0	0	(325)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/05/2019	08/08/2019	08/08/2019	Sale	0	1,941,760	1.2136	0	0	(400)	0	0		0	0	0	(400)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/05/2019	08/08/2019	08/08/2019	Sale	0	6,674,800	1.2136	0	0	(1,375)	0	0		0	0	0	(1,375)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/05/2019	08/08/2019	08/08/2019	Sale	0	52,670,240	1.2136	0	0	(10,850)	0	0		0	0	0	(10,850)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/05/2019	08/08/2019	08/08/2019	Sale	0	4,247,600	1.2136	0	0	(875)	0	0		0	0	0	(875)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/05/2019	08/08/2019	08/08/2019	Sale	0	849,520	1.2136	0	0	(175)	0	0		0	0	0	(175)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/05/2019	08/08/2019	08/08/2019	Sale	0	4,854,400	1.2136	0	0	(1,000)	0	0		0	0	0	(1,000)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/05/2019	08/08/2019	08/08/2019	Sale	0	18,082,640	1.2136	0	0	(3,725)	0	0		0	0	0	(3,725)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/05/2019	08/08/2019	08/08/2019	Sale	0	2,184,480	1.2136	0	0	(450)	0	0		0	0	0	(450)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/05/2019	08/08/2019	08/08/2019	Sale	0	14,441,840	1.2136	0	0	(2,975)	0	0		0	0	0	(2,975)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/05/2019	08/08/2019	08/08/2019	Sale	0	38,956,560	1.2136	0	0	(8,025)	0	0		0	0	0	(8,025)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	11/05/2019	11/08/2019	11/08/2019	Sale	0	1,674,010	1.2877	0	0	(10,790)	0	0		0	0	0	(10,790)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	11/05/2019	11/08/2019	11/08/2019	Sale	0	2,060,320	1.2877	0	0	(13,280)	0	0		0	0	0	(13,280)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	11/05/2019	11/08/2019	11/08/2019	Sale	0	6,953,580	1.2877	0	0	(44,820)	0	0		0	0	0	(44,820)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	11/05/2019	11/08/2019	11/08/2019	Sale	0	55,628,640	1.2877	0	0	(358,560)	0	0		0	0	0	(358,560)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	11/05/2019	11/08/2019	11/08/2019	Sale	0	4,249,410	1.2877	0	0	(27,390)	0	0		0	0	0	(27,390)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	11/05/2019	11/08/2019	11/08/2019	Sale	0	901,390	1.2877	0	0	(5,810)	0	0		0	0	0	(5,810)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	11/05/2019	11/08/2019	11/08/2019	Sale	0	5,022,030	1.2877	0	0	(32,370)	0	0		0	0	0	(32,370)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	11/05/2019	11/08/2019	11/08/2019	Sale	0	19,186,730	1.2877	0	0	(123,670)	0	0		0	0	0	(123,670)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	11/05/2019	11/08/2019	11/08/2019	Sale	0	2,317,860	1.2877	0	0	(14,940)	0	0		0	0	0	(14,940)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	11/05/2019	11/08/2019	11/08/2019	Sale	0	15,581,170	1.2877	0	0	(100,430)	0	0		0	0	0	(100,430)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	11/05/2019	11/08/2019	11/08/2019	Sale	0	41,592,710	1.2877	0	0	(268,090)	0	0		0	0	0	(268,090)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	02/28/2019	02/28/2019	02/28/2019	Sale	0	4,099,846	.759532	0	0	(1,245)	0	0		0	0	0	(1,245)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	02/28/2019	02/28/2019	02/28/2019	Sale	0	2,172,745	.759532	0	0	(660)	0	0		0	0	0	(660)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	02/28/2019	02/28/2019	02/28/2019	Sale	0	3,259,118	.759532	0	0	(990)	0	0		0	0	0	(990)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	02/28/2019	02/28/2019	02/28/2019	Sale	0	1,443,884	.759532	0	0	(439)	0	0		0	0	0	(439)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	02/28/2019	02/28/2019	02/28/2019	Sale	0	2,350,348	.759532	0	0	(714)	0	0		0	0	0	(714)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/30/2019	05/31/2019	05/31/2019	Sale	0	4,101,923	.740192	0	0	(2,731)	0	0		0	0	0	(2,731)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/30/2019	05/31/2019	05/31/2019	Sale	0	1,444,615	.740192	0	0	(962)	0	0		0	0	0	(962)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2019	05/31/2019	05/31/2019	Sale	0	2,351,538	740192	0	0	(1,565)	0	0		0	0	0	(1,565)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2019	05/31/2019	05/31/2019	Sale	0	3,260,769	740192	0	0	(2,171)	0	0		0	0	0	(2,171)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2019	05/31/2019	05/31/2019	Sale	0	2,173,846	740192	0	0	(1,447)	0	0		0	0	0	(1,447)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/29/2019	08/30/2019	08/30/2019	Sale	0	4,166,690	75188	0	0	3,763	0	0		0	0	0	3,763	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/29/2019	08/30/2019	08/30/2019	Sale	0	3,312,255	75188	0	0	2,991	0	0		0	0	0	2,991	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/29/2019	08/30/2019	08/30/2019	Sale	0	2,388,668	75188	0	0	2,157	0	0		0	0	0	2,157	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/29/2019	08/30/2019	08/30/2019	Sale	0	1,467,425	75188	0	0	1,325	0	0		0	0	0	1,325	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/29/2019	08/30/2019	08/30/2019	Sale	0	2,208,170	75188	0	0	1,994	0	0		0	0	0	1,994	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	1,151,931	750751	0	0	2,861	0	0		0	0	0	2,861	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	517,681	750751	0	0	1,286	0	0		0	0	0	1,286	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	1,555,953	750751	0	0	3,864	0	0		0	0	0	3,864	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2019	11/29/2019	11/29/2019	Sale	0	4,172,337	752899	0	0	(157)	0	0		0	0	0	(157)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2019	11/29/2019	11/29/2019	Sale	0	3,316,744	752899	0	0	(125)	0	0		0	0	0	(125)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2019	11/29/2019	11/29/2019	Sale	0	2,391,905	752899	0	0	(90)	0	0		0	0	0	(90)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2019	11/29/2019	11/29/2019	Sale	0	1,469,414	752899	0	0	(55)	0	0		0	0	0	(55)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/27/2019	11/29/2019	11/29/2019	Sale	0	2,211,163	752899	0	0	(83)	0	0		0	0	0	(83)	0	0	FX (Foreign Exchange)
Long: Danish Krone - Short: United States Dollar	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/18/2019	12/18/2019	Sale	0	5,093,932	149215	0	0	(10,733)	0	0		0	0	0	(10,733)	0	0	FX (Foreign Exchange)
Long: Danish Krone - Short: United States Dollar	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/18/2019	12/18/2019	Sale	0	2,037,573	149215	0	0	(4,293)	0	0		0	0	0	(4,293)	0	0	FX (Foreign Exchange)
Long: Danish Krone - Short: United States Dollar	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/18/2019	12/18/2019	Sale	0	3,056,359	149215	0	0	(6,440)	0	0		0	0	0	(6,440)	0	0	FX (Foreign Exchange)
Long: Danish Krone - Short: United States Dollar	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/18/2019	12/18/2019	Sale	0	21,394,517	149215	0	0	(45,077)	0	0		0	0	0	(45,077)	0	0	FX (Foreign Exchange)
Long: Danish Krone - Short: United States Dollar	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/18/2019	12/18/2019	Sale	0	10,187,865	149215	0	0	(21,465)	0	0		0	0	0	(21,465)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2019	07/25/2019	Sale	0	2,394,435	1.1388	0	0	(8,587)	0	0		0	0	0	(8,587)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2019	07/25/2019	Sale	0	354,965	1.1388	0	0	(1,273)	0	0		0	0	0	(1,273)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2019	07/25/2019	Sale	0	408,528	1.1388	0	0	(1,465)	0	0		0	0	0	(1,465)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2019	07/25/2019	Sale	0	1,830,429	1.1388	0	0	(6,565)	0	0		0	0	0	(6,565)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2019	07/25/2019	Sale	0	1,512,088	1.1388	0	0	(5,423)	0	0		0	0	0	(5,423)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/25/2019	07/25/2019	Sale	0	680,881	1.1388	0	0	(2,442)	0	0		0	0	0	(2,442)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000274 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/22/2019	03/26/2019	03/26/2019	Sale	0	3,390,600	1.1302	0	0	(6,450)	0	0		0	0	0	(6,450)	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	750000274 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/22/2019	03/26/2019	03/26/2019	Sale	0	22,604,000	1.1302	0	0	(43,000)	0	0		0	0	0	(43,000)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000274 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/22/2019	03/26/2019	03/26/2019	Sale	0	2,825,500	1.1302	0	0	(5,375)	0	0		0	0	0	(5,375)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000296 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/29/2019	07/30/2019	07/30/2019	Sale	0	1,293,895	1.11231	0	0	1,908	0	0		0	0	0	1,908	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/26/2019	11/27/2019	11/27/2019	Sale	0	6,316,619	1.1018	0	0	(10,606)	0	0		0	0	0	(10,606)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/26/2019	11/27/2019	11/27/2019	Sale	0	8,121,368	1.1018	0	0	(13,636)	0	0		0	0	0	(13,636)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/26/2019	11/27/2019	11/27/2019	Sale	0	46,021,084	1.1018	0	0	(77,273)	0	0		0	0	0	(77,273)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/26/2019	11/27/2019	11/27/2019	Sale	0	18,949,858	1.1018	0	0	(31,818)	0	0		0	0	0	(31,818)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/26/2019	11/27/2019	11/27/2019	Sale	0	10,828,490	1.1018	0	0	(18,182)	0	0		0	0	0	(18,182)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/18/2019	12/18/2019	Sale	0	3,164,525	1.1149	0	0	(6,528)	0	0		0	0	0	(6,528)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/18/2019	12/18/2019	Sale	0	1,265,811	1.1149	0	0	(2,611)	0	0		0	0	0	(2,611)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/18/2019	12/18/2019	Sale	0	1,898,715	1.1149	0	0	(3,917)	0	0		0	0	0	(3,917)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/18/2019	12/18/2019	Sale	0	13,291,007	1.1149	0	0	(27,419)	0	0		0	0	0	(27,419)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/18/2019	12/18/2019	Sale	0	6,329,051	1.1149	0	0	(13,057)	0	0		0	0	0	(13,057)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/04/2019	01/07/2019	01/07/2019	Sale	0	645,172	1.1405	0	0	3,196	0	0		0	0	0	3,196	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/04/2019	01/07/2019	01/07/2019	Sale	0	572,134	1.1405	0	0	2,834	0	0		0	0	0	2,834	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/25/2019	01/29/2019	01/29/2019	Sale	0	4,075,495	1.1407	0	0	2,858	0	0		0	0	0	2,858	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/25/2019	01/29/2019	01/29/2019	Sale	0	7,186,948	1.1407	0	0	5,040	0	0		0	0	0	5,040	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/25/2019	01/29/2019	01/29/2019	Sale	0	2,427,954	1.1407	0	0	1,703	0	0		0	0	0	1,703	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/28/2019	03/04/2019	03/04/2019	Sale	0	1,075,440	1.1366	0	0	(4,211)	0	0		0	0	0	(4,211)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/28/2019	03/04/2019	03/04/2019	Sale	0	107,544	1.1366	0	0	(421)	0	0		0	0	0	(421)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/28/2019	03/04/2019	03/04/2019	Sale	0	6,882,813	1.1366	0	0	(26,947)	0	0		0	0	0	(26,947)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/28/2019	03/04/2019	03/04/2019	Sale	0	645,264	1.1366	0	0	(2,526)	0	0		0	0	0	(2,526)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/28/2019	03/04/2019	03/04/2019	Sale	0	107,544	1.1366	0	0	(421)	0	0		0	0	0	(421)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/28/2019	03/04/2019	03/04/2019	Sale	0	322,632	1.1366	0	0	(1,263)	0	0		0	0	0	(1,263)	0	0	FX (Foreign Exchange)

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Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/13/2019	03/15/2019	03/15/2019	Sale	0	1,524,475	1.1329	0	0	(404)	0	0		0	0	0	(404)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/13/2019	03/15/2019	03/15/2019	Sale	0	629,772	1.1329	0	0	(167)	0	0		0	0	0	(167)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/13/2019	03/15/2019	03/15/2019	Sale	0	381,680	1.1329	0	0	(101)	0	0		0	0	0	(101)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/13/2019	03/15/2019	03/15/2019	Sale	0	811,631	1.1329	0	0	(215)	0	0		0	0	0	(215)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/18/2019	03/19/2019	03/19/2019	Sale	0	3,203,803	1.1346	0	0	141	0	0		0	0	0	141	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/18/2019	03/20/2019	03/20/2019	Sale	0	2,265,600	1.1328	0	0	4,800	0	0		0	0	0	4,800	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2019	03/27/2019	03/27/2019	Sale	0	650,034	1.128	0	0	(1,614)	0	0		0	0	0	(1,614)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/05/2019	04/08/2019	04/08/2019	Sale	0	747,458	1.1238	0	0	1,563	0	0		0	0	0	1,563	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/05/2019	04/08/2019	04/08/2019	Sale	0	662,840	1.1238	0	0	1,386	0	0		0	0	0	1,386	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/25/2019	04/29/2019	04/29/2019	Sale	0	3,980,235	1.1142	0	0	8,573	0	0		0	0	0	8,573	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/25/2019	04/29/2019	04/29/2019	Sale	0	7,018,962	1.1142	0	0	15,119	0	0		0	0	0	15,119	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/25/2019	04/29/2019	04/29/2019	Sale	0	2,371,203	1.1142	0	0	5,108	0	0		0	0	0	5,108	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2019	06/03/2019	06/03/2019	Sale	0	1,069,290	1.1134	0	0	6,483	0	0		0	0	0	6,483	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2019	06/03/2019	06/03/2019	Sale	0	106,929	1.1134	0	0	648	0	0		0	0	0	648	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2019	06/03/2019	06/03/2019	Sale	0	6,843,458	1.1134	0	0	41,489	0	0		0	0	0	41,489	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2019	06/03/2019	06/03/2019	Sale	0	641,574	1.1134	0	0	3,890	0	0		0	0	0	3,890	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2019	06/03/2019	06/03/2019	Sale	0	320,787	1.1134	0	0	1,945	0	0		0	0	0	1,945	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2019	06/03/2019	06/03/2019	Sale	0	106,929	1.1134	0	0	648	0	0		0	0	0	648	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/13/2019	06/17/2019	06/17/2019	Sale	0	1,498,040	1.1273	0	0	(6,246)	0	0		0	0	0	(6,246)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/13/2019	06/17/2019	06/17/2019	Sale	0	618,852	1.1273	0	0	(2,580)	0	0		0	0	0	(2,580)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/13/2019	06/17/2019	06/17/2019	Sale	0	375,061	1.1273	0	0	(1,564)	0	0		0	0	0	(1,564)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/13/2019	06/17/2019	06/17/2019	Sale	0	797,557	1.1273	0	0	(3,325)	0	0		0	0	0	(3,325)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/17/2019	06/19/2019	06/19/2019	Sale	0	3,819,900	1.1235	0	0	(6,630)	0	0		0	0	0	(6,630)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/18/2019	06/20/2019	06/20/2019	Sale	0	2,194,808	1.1198	0	0	18,228	0	0		0	0	0	18,228	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/03/2019	07/03/2019	Sale	0	1,100,589	1.1384	0	0	(9,910)	0	0		0	0	0	(9,910)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/03/2019	07/03/2019	Sale	0	110,059	1.1384	0	0	(991)	0	0		0	0	0	(991)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/03/2019	07/03/2019	Sale	0	7,043,767	1.1384	0	0	(63,421)	0	0		0	0	0	(63,421)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/03/2019	07/03/2019	Sale	0	660,353	1.1384	0	0	(5,946)	0	0		0	0	0	(5,946)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/03/2019	07/03/2019	Sale	0	330,177	1.1384	0	0	(2,973)	0	0		0	0	0	(2,973)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/28/2019	07/03/2019	07/03/2019	Sale	0	110,059	1.1384	0	0	(991)	0	0		0	0	0	(991)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2019	07/10/2019	07/10/2019	Sale	0	687,032	1.1198	0	0	3,252	0	0		0	0	0	3,252	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2019	07/10/2019	07/10/2019	Sale	0	609,255	1.1198	0	0	2,884	0	0		0	0	0	2,884	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/25/2019	07/29/2019	07/29/2019	Sale	0	3,985,593	1.1157	0	0	(9,109)	0	0		0	0	0	(9,109)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/25/2019	07/29/2019	07/29/2019	Sale	0	7,028,411	1.1157	0	0	(16,064)	0	0		0	0	0	(16,064)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/25/2019	07/29/2019	07/29/2019	Sale	0	2,374,396	1.1157	0	0	(5,427)	0	0		0	0	0	(5,427)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/12/2019	09/16/2019	09/16/2019	Sale	0	1,449,880	1.105	0	0	(6,889)	0	0		0	0	0	(6,889)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/12/2019	09/16/2019	09/16/2019	Sale	0	598,956	1.105	0	0	(2,846)	0	0		0	0	0	(2,846)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/12/2019	09/16/2019	09/16/2019	Sale	0	363,003	1.105	0	0	(1,725)	0	0		0	0	0	(1,725)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/12/2019	09/16/2019	09/16/2019	Sale	0	771,917	1.105	0	0	(3,667)	0	0		0	0	0	(3,667)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/17/2019	09/19/2019	09/19/2019	Sale	0	3,762,100	1.1065	0	0	(2,890)	0	0		0	0	0	(2,890)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/18/2019	09/20/2019	09/20/2019	Sale	0	2,118,528	1.1034	0	0	(4,320)	0	0		0	0	0	(4,320)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	525,728	1.0956	0	0	2,759	0	0		0	0	0	2,759	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	695,179	1.0956	0	0	3,648	0	0		0	0	0	3,648	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	2,540,666	1.0956	0	0	13,334	0	0		0	0	0	13,334	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	987,321	1.0956	0	0	5,182	0	0		0	0	0	5,182	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	616,480	1.0956	0	0	3,235	0	0		0	0	0	3,235	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	1,283,517	1.0956	0	0	6,736	0	0		0	0	0	6,736	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/08/2019	10/10/2019	10/10/2019	Sale	0	427,684	1.0956	0	0	2,245	0	0		0	0	0	2,245	0	0	FX (Foreign Exchange)

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Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/24/2019	10/28/2019	10/28/2019	Sale	0	3,965,946	1.1102	0	0	(3,394)	0	0		0	0	0	(3,394)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/24/2019	10/28/2019	10/28/2019	Sale	0	6,993,763	1.1102	0	0	(5,985)	0	0		0	0	0	(5,985)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/24/2019	10/28/2019	10/28/2019	Sale	0	2,362,691	1.1102	0	0	(2,022)	0	0		0	0	0	(2,022)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/12/2019	12/16/2019	12/16/2019	Sale	0	1,439,645	1.1114	0	0	3,044	0	0		0	0	0	3,044	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/12/2019	12/16/2019	12/16/2019	Sale	0	594,728	1.1114	0	0	1,258	0	0		0	0	0	1,258	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/12/2019	12/16/2019	12/16/2019	Sale	0	360,441	1.1114	0	0	762	0	0		0	0	0	762	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/12/2019	12/16/2019	12/16/2019	Sale	0	766,468	1.1114	0	0	1,621	0	0		0	0	0	1,621	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/17/2019	12/19/2019	12/19/2019	Sale	0	3,791,340	1.1151	0	0	(11,730)	0	0		0	0	0	(11,730)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/18/2019	12/20/2019	12/20/2019	Sale	0	2,134,080	1.1115	0	0	(5,760)	0	0		0	0	0	(5,760)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/07/2019	01/10/2019	01/10/2019	Sale	0	229,260	1.1463	0	0	1,170	0	0		0	0	0	1,170	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/07/2019	01/10/2019	01/10/2019	Sale	0	1,260,930	1.1463	0	0	6,435	0	0		0	0	0	6,435	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/07/2019	01/10/2019	01/10/2019	Sale	0	3,782,790	1.1463	0	0	19,305	0	0		0	0	0	19,305	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/07/2019	01/10/2019	01/10/2019	Sale	0	69,695,040	1.1463	0	0	355,680	0	0		0	0	0	355,680	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/07/2019	01/10/2019	01/10/2019	Sale	0	802,410	1.1463	0	0	4,095	0	0		0	0	0	4,095	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/07/2019	01/10/2019	01/10/2019	Sale	0	229,260	1.1463	0	0	1,170	0	0		0	0	0	1,170	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/07/2019	01/10/2019	01/10/2019	Sale	0	1,604,820	1.1463	0	0	8,190	0	0		0	0	0	8,190	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/07/2019	01/10/2019	01/10/2019	Sale	0	573,150	1.1463	0	0	2,925	0	0		0	0	0	2,925	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/07/2019	01/10/2019	01/10/2019	Sale	0	5,846,130	1.1463	0	0	29,835	0	0		0	0	0	29,835	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/07/2019	01/10/2019	01/10/2019	Sale	0	1,834,080	1.1463	0	0	9,360	0	0		0	0	0	9,360	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/07/2019	01/10/2019	01/10/2019	Sale	0	5,272,980	1.1463	0	0	26,910	0	0		0	0	0	26,910	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/07/2019	01/10/2019	01/10/2019	Sale	0	1,146,300	1.1463	0	0	5,850	0	0		0	0	0	5,850	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/07/2019	01/10/2019	01/10/2019	Sale	0	17,309,130	1.1463	0	0	88,335	0	0		0	0	0	88,335	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/07/2019	01/10/2019	01/10/2019	Sale	0	34,618,260	1.1463	0	0	176,670	0	0		0	0	0	176,670	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/07/2019	01/10/2019	01/10/2019	Sale	0	99,498,840	1.1463	0	0	507,780	0	0		0	0	0	507,780	0	0	FX (Foreign Exchange)

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Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	01/10/2019	01/10/2019	Sale	0	4,585,200	1.1463	0	0	23,400	0	0		0	0	0	23,400	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	01/10/2019	01/10/2019	Sale	0	4,470,570	1.1463	0	0	22,815	0	0		0	0	0	22,815	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	01/10/2019	01/10/2019	Sale	0	4,699,830	1.1463	0	0	23,985	0	0		0	0	0	23,985	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	01/10/2019	01/10/2019	Sale	0	687,780	1.1463	0	0	3,510	0	0		0	0	0	3,510	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	01/10/2019	01/10/2019	Sale	0	20,404,140	1.1463	0	0	104,130	0	0		0	0	0	104,130	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	01/10/2019	01/10/2019	Sale	0	42,527,730	1.1463	0	0	217,035	0	0		0	0	0	217,035	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	01/10/2019	01/10/2019	Sale	0	343,890	1.1463	0	0	1,755	0	0		0	0	0	1,755	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	01/10/2019	01/10/2019	Sale	0	24,416,190	1.1463	0	0	124,605	0	0		0	0	0	124,605	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	01/10/2019	01/10/2019	Sale	0	32,669,550	1.1463	0	0	166,725	0	0		0	0	0	166,725	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	04/10/2019	04/10/2019	Sale	0	337,950	1.1265	0	0	(420)	0	0		0	0	0	(420)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	04/10/2019	04/10/2019	Sale	0	1,464,450	1.1265	0	0	(1,820)	0	0		0	0	0	(1,820)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	04/10/2019	04/10/2019	Sale	0	4,618,650	1.1265	0	0	(5,740)	0	0		0	0	0	(5,740)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	04/10/2019	04/10/2019	Sale	0	73,109,850	1.1265	0	0	(90,860)	0	0		0	0	0	(90,860)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	04/10/2019	04/10/2019	Sale	0	675,900	1.1265	0	0	(840)	0	0		0	0	0	(840)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	04/10/2019	04/10/2019	Sale	0	1,915,050	1.1265	0	0	(2,380)	0	0		0	0	0	(2,380)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	04/10/2019	04/10/2019	Sale	0	675,900	1.1265	0	0	(840)	0	0		0	0	0	(840)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	04/10/2019	04/10/2019	Sale	0	6,646,350	1.1265	0	0	(8,260)	0	0		0	0	0	(8,260)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	04/10/2019	04/10/2019	Sale	0	112,650	1.1265	0	0	(140)	0	0		0	0	0	(140)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	04/10/2019	04/10/2019	Sale	0	2,590,950	1.1265	0	0	(3,220)	0	0		0	0	0	(3,220)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	04/10/2019	04/10/2019	Sale	0	5,970,450	1.1265	0	0	(7,420)	0	0		0	0	0	(7,420)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	04/10/2019	04/10/2019	Sale	0	112,650	1.1265	0	0	(140)	0	0		0	0	0	(140)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	04/10/2019	04/10/2019	Sale	0	1,013,850	1.1265	0	0	(1,260)	0	0		0	0	0	(1,260)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	04/10/2019	04/10/2019	Sale	0	19,375,800	1.1265	0	0	(24,080)	0	0		0	0	0	(24,080)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	04/10/2019	04/10/2019	Sale	0	41,342,550	1.1265	0	0	(51,380)	0	0		0	0	0	(51,380)	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/08/2019	04/10/2019	04/10/2019	Sale	0	121,887,300	1.1265	0	0	(151,480)	0	0		0	0	0	(151,480)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/08/2019	04/10/2019	04/10/2019	Sale	0	4,168,050	1.1265	0	0	(5,180)	0	0		0	0	0	(5,180)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/08/2019	04/10/2019	04/10/2019	Sale	0	3,942,750	1.1265	0	0	(4,900)	0	0		0	0	0	(4,900)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/08/2019	04/10/2019	04/10/2019	Sale	0	6,984,300	1.1265	0	0	(8,680)	0	0		0	0	0	(8,680)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/08/2019	04/10/2019	04/10/2019	Sale	0	675,900	1.1265	0	0	(840)	0	0		0	0	0	(840)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/08/2019	04/10/2019	04/10/2019	Sale	0	35,822,700	1.1265	0	0	(44,520)	0	0		0	0	0	(44,520)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/08/2019	04/10/2019	04/10/2019	Sale	0	38,413,650	1.1265	0	0	(47,740)	0	0		0	0	0	(47,740)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/08/2019	04/10/2019	04/10/2019	Sale	0	4,280,700	1.1265	0	0	(5,320)	0	0		0	0	0	(5,320)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/08/2019	04/10/2019	04/10/2019	Sale	0	37,399,800	1.1265	0	0	(46,480)	0	0		0	0	0	(46,480)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/08/2019	04/10/2019	04/10/2019	Sale	0	31,879,950	1.1265	0	0	(39,620)	0	0		0	0	0	(39,620)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/01/2019	07/10/2019	07/10/2019	Sale	0	225,780	1.1289	0	0	(760)	0	0		0	0	0	(760)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/01/2019	07/10/2019	07/10/2019	Sale	0	1,467,570	1.1289	0	0	(4,940)	0	0		0	0	0	(4,940)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/01/2019	07/10/2019	07/10/2019	Sale	0	4,628,490	1.1289	0	0	(15,580)	0	0		0	0	0	(15,580)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/01/2019	07/10/2019	07/10/2019	Sale	0	64,685,970	1.1289	0	0	(217,740)	0	0		0	0	0	(217,740)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/01/2019	07/10/2019	07/10/2019	Sale	0	677,340	1.1289	0	0	(2,280)	0	0		0	0	0	(2,280)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/01/2019	07/10/2019	07/10/2019	Sale	0	1,693,350	1.1289	0	0	(5,700)	0	0		0	0	0	(5,700)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/01/2019	07/10/2019	07/10/2019	Sale	0	564,450	1.1289	0	0	(1,900)	0	0		0	0	0	(1,900)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/01/2019	07/10/2019	07/10/2019	Sale	0	7,112,070	1.1289	0	0	(23,940)	0	0		0	0	0	(23,940)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/01/2019	07/10/2019	07/10/2019	Sale	0	112,890	1.1289	0	0	(380)	0	0		0	0	0	(380)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/01/2019	07/10/2019	07/10/2019	Sale	0	2,822,250	1.1289	0	0	(9,500)	0	0		0	0	0	(9,500)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/01/2019	07/10/2019	07/10/2019	Sale	0	6,321,840	1.1289	0	0	(21,280)	0	0		0	0	0	(21,280)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/01/2019	07/10/2019	07/10/2019	Sale	0	1,128,900	1.1289	0	0	(3,800)	0	0		0	0	0	(3,800)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/01/2019	07/10/2019	07/10/2019	Sale	0	19,529,970	1.1289	0	0	(65,740)	0	0		0	0	0	(65,740)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/01/2019	07/10/2019	07/10/2019	Sale	0	41,543,520	1.1289	0	0	(139,840)	0	0		0	0	0	(139,840)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/01/2019	07/10/2019	07/10/2019	Sale	0	125,420,790	1.1289	0	0	(422,180)	0	0		0	0	0	(422,180)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/01/2019	07/10/2019	07/10/2019	Sale	0	3,951,150	1.1289	0	0	(13,300)	0	0		0	0	0	(13,300)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/01/2019	07/10/2019	07/10/2019	Sale	0	4,064,040	1.1289	0	0	(13,680)	0	0		0	0	0	(13,680)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/01/2019	07/10/2019	07/10/2019	Sale	0	6,886,290	1.1289	0	0	(23,180)	0	0		0	0	0	(23,180)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/01/2019	07/10/2019	07/10/2019	Sale	0	564,450	1.1289	0	0	(1,900)	0	0		0	0	0	(1,900)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/01/2019	07/10/2019	07/10/2019	Sale	0	36,350,580	1.1289	0	0	(122,360)	0	0		0	0	0	(122,360)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/01/2019	07/10/2019	07/10/2019	Sale	0	38,495,490	1.1289	0	0	(129,580)	0	0		0	0	0	(129,580)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/01/2019	07/10/2019	07/10/2019	Sale	0	4,515,600	1.1289	0	0	(15,200)	0	0		0	0	0	(15,200)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/01/2019	07/10/2019	07/10/2019	Sale	0	38,834,160	1.1289	0	0	(130,720)	0	0		0	0	0	(130,720)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/01/2019	07/10/2019	07/10/2019	Sale	0	32,060,760	1.1289	0	0	(107,920)	0	0		0	0	0	(107,920)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/30/2019	08/12/2019	08/12/2019	Sale	0	6,744,407	1.1157	0	0	37,479	0	0		0	0	0	37,479	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/30/2019	08/12/2019	08/12/2019	Sale	0	12,107,576	1.1157	0	0	67,282	0	0		0	0	0	67,282	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/30/2019	08/12/2019	08/12/2019	Sale	0	16,742,194	1.1157	0	0	93,037	0	0		0	0	0	93,037	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/30/2019	08/12/2019	08/12/2019	Sale	0	719,627	1.1157	0	0	3,999	0	0		0	0	0	3,999	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/30/2019	08/12/2019	08/12/2019	Sale	0	1,740,492	1.1157	0	0	9,672	0	0		0	0	0	9,672	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/30/2019	08/12/2019	08/12/2019	Sale	0	719,627	1.1157	0	0	3,999	0	0		0	0	0	3,999	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/30/2019	08/12/2019	08/12/2019	Sale	0	5,687,839	1.1157	0	0	31,608	0	0		0	0	0	31,608	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/30/2019	08/12/2019	08/12/2019	Sale	0	24,501,851	1.1157	0	0	136,158	0	0		0	0	0	136,158	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/30/2019	08/12/2019	08/12/2019	Sale	0	4,796,394	1.1157	0	0	26,654	0	0		0	0	0	26,654	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/30/2019	08/12/2019	08/12/2019	Sale	0	14,153,770	1.1157	0	0	78,653	0	0		0	0	0	78,653	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/08/2019	08/12/2019	08/12/2019	Sale	0	10,263,671	1.1211	0	0	7,324	0	0		0	0	0	7,324	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/08/2019	08/12/2019	08/12/2019	Sale	0	21,242,603	1.1211	0	0	15,158	0	0		0	0	0	15,158	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/08/2019	08/12/2019	08/12/2019	Sale	0	38,895,443	1.1211	0	0	27,755	0	0		0	0	0	27,755	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/08/2019	08/12/2019	08/12/2019	Sale	0	846,431	1.1211	0	0	604	0	0		0	0	0	604	0	0	FX (Foreign Exchange)

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Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/08/2019	08/12/2019	08/12/2019	Sale	0	1,950,714	1.1211	0	0	1,392	0	0		0	0	0	1,392	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/08/2019	08/12/2019	08/12/2019	Sale	0	3,312,851	1.1211	0	0	2,364	0	0		0	0	0	2,364	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/08/2019	08/12/2019	08/12/2019	Sale	0	21,527,362	1.1211	0	0	15,362	0	0		0	0	0	15,362	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/08/2019	08/12/2019	08/12/2019	Sale	0	27,510,710	1.1211	0	0	19,631	0	0		0	0	0	19,631	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/08/2019	08/12/2019	08/12/2019	Sale	0	3,699,630	1.1211	0	0	2,640	0	0		0	0	0	2,640	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/08/2019	08/12/2019	08/12/2019	Sale	0	17,826,611	1.1211	0	0	12,721	0	0		0	0	0	12,721	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	08/08/2019	08/12/2019	08/12/2019	Sale	0	16,159,535	1.1211	0	0	11,531	0	0		0	0	0	11,531	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	09/09/2019	09/12/2019	09/12/2019	Sale	0	10,262,550	1.1035	0	0	(4,185)	0	0		0	0	0	(4,185)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	09/09/2019	09/12/2019	09/12/2019	Sale	0	21,407,900	1.1035	0	0	(8,730)	0	0		0	0	0	(8,730)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	09/09/2019	09/12/2019	09/12/2019	Sale	0	39,615,650	1.1035	0	0	(16,155)	0	0		0	0	0	(16,155)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	09/09/2019	09/12/2019	09/12/2019	Sale	0	772,450	1.1035	0	0	(315)	0	0		0	0	0	(315)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	09/09/2019	09/12/2019	09/12/2019	Sale	0	1,986,300	1.1035	0	0	(810)	0	0		0	0	0	(810)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	09/09/2019	09/12/2019	09/12/2019	Sale	0	3,420,850	1.1035	0	0	(1,395)	0	0		0	0	0	(1,395)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	09/09/2019	09/12/2019	09/12/2019	Sale	0	21,959,650	1.1035	0	0	(8,955)	0	0		0	0	0	(8,955)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	09/09/2019	09/12/2019	09/12/2019	Sale	0	27,697,850	1.1035	0	0	(11,295)	0	0		0	0	0	(11,295)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	09/09/2019	09/12/2019	09/12/2019	Sale	0	3,862,250	1.1035	0	0	(1,575)	0	0		0	0	0	(1,575)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	09/09/2019	09/12/2019	09/12/2019	Sale	0	18,318,100	1.1035	0	0	(7,470)	0	0		0	0	0	(7,470)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	09/09/2019	09/12/2019	09/12/2019	Sale	0	16,000,750	1.1035	0	0	(6,525)	0	0		0	0	0	(6,525)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/09/2019	10/10/2019	10/10/2019	Sale	0	219,560	1.0978	0	0	710	0	0		0	0	0	710	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/09/2019	10/10/2019	10/10/2019	Sale	0	1,536,920	1.0978	0	0	4,970	0	0		0	0	0	4,970	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/09/2019	10/10/2019	10/10/2019	Sale	0	4,830,320	1.0978	0	0	15,620	0	0		0	0	0	15,620	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/09/2019	10/10/2019	10/10/2019	Sale	0	59,061,640	1.0978	0	0	190,990	0	0		0	0	0	190,990	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/09/2019	10/10/2019	10/10/2019	Sale	0	658,680	1.0978	0	0	2,130	0	0		0	0	0	2,130	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/09/2019	10/10/2019	10/10/2019	Sale	0	1,646,700	1.0978	0	0	5,325	0	0		0	0	0	5,325	0	0	FX (Foreign Exchange)

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Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	10/10/2019	10/10/2019	Sale	0	439,120	1.0978	0	0	1,420	0	0		0	0	0	1,420	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	10/10/2019	10/10/2019	Sale	0	7,245,480	1.0978	0	0	23,430	0	0		0	0	0	23,430	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	10/10/2019	10/10/2019	Sale	0	109,780	1.0978	0	0	355	0	0		0	0	0	355	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	10/10/2019	10/10/2019	Sale	0	3,073,840	1.0978	0	0	9,940	0	0		0	0	0	9,940	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	10/10/2019	10/10/2019	Sale	0	6,367,240	1.0978	0	0	20,590	0	0		0	0	0	20,590	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	10/10/2019	10/10/2019	Sale	0	1,207,580	1.0978	0	0	3,905	0	0		0	0	0	3,905	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	10/10/2019	10/10/2019	Sale	0	12,624,700	1.0978	0	0	40,825	0	0		0	0	0	40,825	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	10/10/2019	10/10/2019	Sale	0	29,201,480	1.0978	0	0	94,430	0	0		0	0	0	94,430	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	10/10/2019	10/10/2019	Sale	0	106,815,940	1.0978	0	0	345,415	0	0		0	0	0	345,415	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	10/10/2019	10/10/2019	Sale	0	3,293,400	1.0978	0	0	10,650	0	0		0	0	0	10,650	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	10/10/2019	10/10/2019	Sale	0	2,195,600	1.0978	0	0	7,100	0	0		0	0	0	7,100	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	10/10/2019	10/10/2019	Sale	0	6,257,460	1.0978	0	0	20,235	0	0		0	0	0	20,235	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	10/10/2019	10/10/2019	Sale	0	548,900	1.0978	0	0	1,775	0	0		0	0	0	1,775	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	10/10/2019	10/10/2019	Sale	0	30,299,280	1.0978	0	0	97,980	0	0		0	0	0	97,980	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	10/10/2019	10/10/2019	Sale	0	27,554,780	1.0978	0	0	89,105	0	0		0	0	0	89,105	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	10/10/2019	10/10/2019	Sale	0	4,610,760	1.0978	0	0	14,910	0	0		0	0	0	14,910	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	10/10/2019	10/10/2019	Sale	0	32,714,440	1.0978	0	0	105,790	0	0		0	0	0	105,790	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/09/2019	10/10/2019	10/10/2019	Sale	0	17,235,460	1.0978	0	0	55,735	0	0		0	0	0	55,735	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/18/2019	12/18/2019	Sale	0	2,072,591	10656	0	0	(4,814)	0	0		0	0	0	(4,814)	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/18/2019	12/18/2019	Sale	0	829,036	10656	0	0	(1,926)	0	0		0	0	0	(1,926)	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/18/2019	12/18/2019	Sale	0	1,243,555	10656	0	0	(2,889)	0	0		0	0	0	(2,889)	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/18/2019	12/18/2019	Sale	0	8,704,882	10656	0	0	(20,221)	0	0		0	0	0	(20,221)	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/18/2019	12/18/2019	Sale	0	4,145,182	10656	0	0	(9,629)	0	0		0	0	0	(9,629)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752000284 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/23/2019	10/25/2019	10/25/2019	Sale	0	11,047,841	68501	0	0	33,224	0	0		0	0	0	33,224	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752000329 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/19/2019	12/23/2019	12/23/2019	Sale	0	7,544,265	6864	0	0	(58,802)	0	0		0	0	0	(58,802)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752000329 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/19/2019	12/23/2019	12/23/2019	Sale	0	3,720,460	6864	0	0	(28,998)	0	0		0	0	0	(28,998)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752000329 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/19/2019	12/23/2019	12/23/2019	Sale	0	24,182,987	6864	0	0	(188,489)	0	0		0	0	0	(188,489)	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Australian Dollar	752000329 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/19/2019	12/23/2019	12/23/2019	Sale	0	12,298,186	.6864	0	0	(95,856)	0	0		0	0	0	(95,856)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2019	04/30/2019	04/30/2019	Sale	0	2,178,506	.7143	0	0	31,871	0	0		0	0	0	31,871	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2019	04/30/2019	04/30/2019	Sale	0	1,354,206	.7143	0	0	19,812	0	0		0	0	0	19,812	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2019	04/30/2019	04/30/2019	Sale	0	824,299	.7143	0	0	12,059	0	0		0	0	0	12,059	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2019	04/30/2019	04/30/2019	Sale	0	706,542	.7143	0	0	10,337	0	0		0	0	0	10,337	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2019	04/30/2019	04/30/2019	Sale	0	529,907	.7143	0	0	7,752	0	0		0	0	0	7,752	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2019	04/30/2019	04/30/2019	Sale	0	294,393	.7143	0	0	4,307	0	0		0	0	0	4,307	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2019	04/30/2019	04/30/2019	Sale	0	134,928	.7143	0	0	1,974	0	0		0	0	0	1,974	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2019	04/30/2019	04/30/2019	Sale	0	83,874	.7143	0	0	1,227	0	0		0	0	0	1,227	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2019	04/30/2019	04/30/2019	Sale	0	51,054	.7143	0	0	747	0	0		0	0	0	747	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2019	04/30/2019	04/30/2019	Sale	0	43,760	.7143	0	0	640	0	0		0	0	0	640	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2019	04/30/2019	04/30/2019	Sale	0	32,820	.7143	0	0	480	0	0		0	0	0	480	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/26/2019	04/30/2019	04/30/2019	Sale	0	18,234	.7143	0	0	267	0	0		0	0	0	267	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/26/2019	07/08/2019	07/08/2019	Sale	0	2,338,251	.70505	0	0	26,366	0	0		0	0	0	26,366	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/26/2019	07/08/2019	07/08/2019	Sale	0	1,453,507	.70505	0	0	16,389	0	0		0	0	0	16,389	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/26/2019	07/08/2019	07/08/2019	Sale	0	884,744	.70505	0	0	9,976	0	0		0	0	0	9,976	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/26/2019	07/08/2019	07/08/2019	Sale	0	758,352	.70505	0	0	8,551	0	0		0	0	0	8,551	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/26/2019	07/08/2019	07/08/2019	Sale	0	568,764	.70505	0	0	6,413	0	0		0	0	0	6,413	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/26/2019	07/08/2019	07/08/2019	Sale	0	315,980	.70505	0	0	3,563	0	0		0	0	0	3,563	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/03/2019	10/08/2019	10/08/2019	Sale	0	2,399,269	.70555	0	0	108,818	0	0		0	0	0	108,818	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/03/2019	10/08/2019	10/08/2019	Sale	0	1,491,438	.70555	0	0	67,644	0	0		0	0	0	67,644	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/03/2019	10/08/2019	10/08/2019	Sale	0	907,832	.70555	0	0	41,174	0	0		0	0	0	41,174	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/03/2019	10/08/2019	10/08/2019	Sale	0	778,141	.70555	0	0	35,292	0	0		0	0	0	35,292	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/03/2019	10/08/2019	10/08/2019	Sale	0	583,606	.70555	0	0	26,469	0	0		0	0	0	26,469	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200001 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/03/2019	10/08/2019	10/08/2019	Sale	0	324,226	.70555	0	0	14,705	0	0		0	0	0	14,705	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/10/2019	09/30/2019	09/30/2019	Sale	0	9,702,292	.69825	0	0	330,705	0	0		0	0	0	330,705	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/10/2019	09/30/2019	09/30/2019	Sale	0	6,031,154	.69825	0	0	205,573	0	0		0	0	0	205,573	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/10/2019	09/30/2019	09/30/2019	Sale	0	3,671,137	.69825	0	0	125,132	0	0		0	0	0	125,132	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/10/2019	09/30/2019	09/30/2019	Sale	0	3,146,689	.69825	0	0	107,256	0	0		0	0	0	107,256	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/10/2019	09/30/2019	09/30/2019	Sale	0	2,360,017	.69825	0	0	80,442	0	0		0	0	0	80,442	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/10/2019	09/30/2019	09/30/2019	Sale	0	1,311,121	.69825	0	0	44,690	0	0		0	0	0	44,690	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/17/2019	06/18/2019	06/18/2019	Sale	0	74,667	.6864	0	0	(38)	0	0		0	0	0	(38)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/17/2019	06/18/2019	06/18/2019	Sale	0	46,414	.6864	0	0	(24)	0	0		0	0	0	(24)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/17/2019	06/18/2019	06/18/2019	Sale	0	28,252	.6864	0	0	(14)	0	0		0	0	0	(14)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/17/2019	06/18/2019	06/18/2019	Sale	0	24,216	.6864	0	0	(12)	0	0		0	0	0	(12)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/17/2019	06/18/2019	06/18/2019	Sale	0	18,162	.6864	0	0	(9)	0	0		0	0	0	(9)	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/17/2019	06/18/2019	06/18/2019	Sale	0	10,090	.6864	0	0	(5)	0	0		0	0	0	(5)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/03/2019	07/05/2019	07/05/2019	Sale	0	31,103	.7016	0	0	199	0	0		0	0	0	199	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/03/2019	07/05/2019	07/05/2019	Sale	0	19,334	.7016	0	0	124	0	0		0	0	0	124	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/03/2019	07/05/2019	07/05/2019	Sale	0	11,769	.7016	0	0	75	0	0		0	0	0	75	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/03/2019	07/05/2019	07/05/2019	Sale	0	10,087	.7016	0	0	65	0	0		0	0	0	65	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/03/2019	07/05/2019	07/05/2019	Sale	0	7,566	.7016	0	0	49	0	0		0	0	0	49	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/03/2019	07/05/2019	07/05/2019	Sale	0	4,203	.7016	0	0	27	0	0		0	0	0	27	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/23/2019	09/30/2019	09/30/2019	Sale	0	177,259	.7037	0	0	7,368	0	0		0	0	0	7,368	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/23/2019	09/30/2019	09/30/2019	Sale	0	110,188	.7037	0	0	4,580	0	0		0	0	0	4,580	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/23/2019	09/30/2019	09/30/2019	Sale	0	67,071	.7037	0	0	2,788	0	0		0	0	0	2,788	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/23/2019	09/30/2019	09/30/2019	Sale	0	57,489	.7037	0	0	2,390	0	0		0	0	0	2,390	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/23/2019	09/30/2019	09/30/2019	Sale	0	43,117	.7037	0	0	1,792	0	0		0	0	0	1,792	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/23/2019	09/30/2019	09/30/2019	Sale	0	23,954	.7037	0	0	996	0	0		0	0	0	996	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/23/2019	09/30/2019	09/30/2019	Sale	0	3,138,099	.7037	0	0	130,438	0	0		0	0	0	130,438	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/23/2019	09/30/2019	09/30/2019	Sale	0	1,950,710	.7037	0	0	81,083	0	0		0	0	0	81,083	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/23/2019	09/30/2019	09/30/2019	Sale	0	1,187,389	.7037	0	0	49,355	0	0		0	0	0	49,355	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/23/2019	09/30/2019	09/30/2019	Sale	0	1,017,762	.7037	0	0	42,304	0	0		0	0	0	42,304	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/23/2019	09/30/2019	09/30/2019	Sale	0	763,321	.7037	0	0	31,728	0	0		0	0	0	31,728	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	07/23/2019	09/30/2019	09/30/2019	Sale	0	424,067	.7037	0	0	17,627	0	0		0	0	0	17,627	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/12/2019	09/30/2019	09/30/2019	Sale	0	1,137,969	.67599	0	0	2,592	0	0		0	0	0	2,592	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/12/2019	09/30/2019	09/30/2019	Sale	0	707,386	.67599	0	0	1,612	0	0		0	0	0	1,612	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/12/2019	09/30/2019	09/30/2019	Sale	0	430,583	.67599	0	0	981	0	0		0	0	0	981	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/12/2019	09/30/2019	09/30/2019	Sale	0	369,071	.67599	0	0	841	0	0		0	0	0	841	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/12/2019	09/30/2019	09/30/2019	Sale	0	276,803	.67599	0	0	631	0	0		0	0	0	631	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752200004 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/12/2019	09/30/2019	09/30/2019	Sale	0	153,780	.67599	0	0	350	0	0		0	0	0	350	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/14/2018	01/25/2019	01/25/2019	Sale	0	40,463,763	1.28605	0	0	(972,225)	0	0		0	(347,744)	0	(972,225)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/14/2018	01/25/2019	01/25/2019	Sale	0	30,813,410	1.28605	0	0	(740,356)	0	0		0	(264,810)	0	(740,356)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/23/2019	04/25/2019	04/25/2019	Sale	0	41,054,739	1.312	0	0	666,514	0	0		0	0	0	666,514	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/23/2019	04/25/2019	04/25/2019	Sale	0	31,263,442	1.312	0	0	507,554	0	0		0	0	0	507,554	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/23/2019	04/25/2019	04/25/2019	Sale	0	9,963,075	1.312	0	0	161,748	0	0		0	0	0	161,748	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/23/2019	04/25/2019	04/25/2019	Sale	0	5,520,708	1.312	0	0	89,627	0	0		0	0	0	89,627	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/23/2019	07/25/2019	07/25/2019	Sale	0	5,469,737	1.30004	0	0	212,430	0	0		0	0	0	212,430	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/23/2019	07/25/2019	07/25/2019	Sale	0	8,751,579	1.30004	0	0	339,887	0	0		0	0	0	339,887	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/24/2019	07/25/2019	07/25/2019	Sale	0	40,673,674	1.30003	0	0	1,579,354	0	0		0	0	0	1,579,354	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/24/2019	07/25/2019	07/25/2019	Sale	0	30,973,258	1.30003	0	0	1,202,688	0	0		0	0	0	1,202,688	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/24/2019	07/25/2019	07/25/2019	Sale	0	9,870,599	1.30003	0	0	383,274	0	0		0	0	0	383,274	0	0	FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/24/2019	07/25/2019	07/25/2019	Sale	0	5,445,848	1.30003	0	0	211,462	0	0		0	0	0	211,462	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/21/2019	10/25/2019	10/25/2019	Sale	0	7,856,679	1.2773	0	0	(38,751)	0	0		0	0	0	(38,751)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/21/2019	10/25/2019	10/25/2019	Sale	0	4,115,403	1.2773	0	0	(20,299)	0	0		0	0	0	(20,299)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/23/2019	10/25/2019	10/25/2019	Sale	0	37,951,926	1.25	0	0	(1,020,148)	0	0		0	0	0	(1,020,148)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/23/2019	10/25/2019	10/25/2019	Sale	0	28,900,630	1.25	0	0	(776,849)	0	0		0	0	0	(776,849)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/23/2019	10/25/2019	10/25/2019	Sale	0	9,210,091	1.25	0	0	(247,567)	0	0		0	0	0	(247,567)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/23/2019	10/25/2019	10/25/2019	Sale	0	5,081,429	1.25	0	0	(136,589)	0	0		0	0	0	(136,589)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/23/2019	10/25/2019	10/25/2019	Sale	0	5,259,236	1.25	0	0	(141,368)	0	0		0	0	0	(141,368)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/23/2019	10/25/2019	10/25/2019	Sale	0	8,414,778	1.25	0	0	(226,189)	0	0		0	0	0	(226,189)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/26/2019	07/26/2019	07/26/2019	Sale	0	34,181	1.2415	0	0	77	0	0		0	0	0	77	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/26/2019	07/26/2019	07/26/2019	Sale	0	26,029	1.2415	0	0	59	0	0		0	0	0	59	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/26/2019	07/26/2019	07/26/2019	Sale	0	8,295	1.241501	0	0	19	0	0		0	0	0	19	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/26/2019	07/26/2019	07/26/2019	Sale	0	4,576	1.2415	0	0	10	0	0		0	0	0	10	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/29/2019	10/31/2019	10/31/2019	Sale	0	25,497	1.2861	0	0	(157)	0	0		0	0	0	(157)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/29/2019	10/31/2019	10/31/2019	Sale	0	13,356	1.2861	0	0	(82)	0	0		0	0	0	(82)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/14/2018	01/25/2019	01/25/2019	Sale	0	9,819,658	1.28605	0	0	(235,938)	0	0		0	(84,390)	0	(235,938)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/14/2018	01/25/2019	01/25/2019	Sale	0	5,417,742	1.28605	0	0	(130,172)	0	0		0	(46,560)	0	(130,172)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/23/2018	01/25/2019	01/25/2019	Sale	0	5,495,962	1.30618	0	0	(45,317)	0	0		0	(131,058)	0	(45,317)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/23/2018	01/25/2019	01/25/2019	Sale	0	8,793,539	1.30618	0	0	(72,506)	0	0		0	(209,692)	0	(72,506)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/23/2019	04/25/2019	04/25/2019	Sale	0	5,496,869	1.312	0	0	89,240	0	0		0	0	0	89,240	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	01/23/2019	04/25/2019	04/25/2019	Sale	0	8,833,133	1.312	0	0	143,404	0	0		0	0	0	143,404	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000285 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/25/2019	06/26/2019	06/26/2019	Sale	0	82,834	1.2673	0	0	(29)	0	0		0	0	0	(29)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000285 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/25/2019	06/26/2019	06/26/2019	Sale	0	43,389	1.2673	0	0	(15)	0	0		0	0	0	(15)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/20/2019	12/24/2019	12/24/2019	Sale	0	25,764	1.3012	0	0	97	0	0		0	0	0	97	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/20/2019	12/24/2019	12/24/2019	Sale	0	24,593	1.3012	0	0	93	0	0		0	0	0	93	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/20/2019	12/24/2019	12/24/2019	Sale	0	16,395	1.3012	0	0	62	0	0		0	0	0	62	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000298 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/20/2019	12/24/2019	12/24/2019	Sale	0	18,152	1.3012	0	0	68	0	0		0	0	0	68	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/23/2019	12/31/2019	12/31/2019	Sale	0	14,330,071	1.293036	0	0	(351,470)	0	0		0	0	0	(351,470)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/23/2019	12/31/2019	12/31/2019	Sale	0	9,314,546	1.293036	0	0	(228,456)	0	0		0	0	0	(228,456)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/23/2019	12/31/2019	12/31/2019	Sale	0	24,361,122	1.293036	0	0	(597,500)	0	0		0	0	0	(597,500)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/23/2019	12/31/2019	12/31/2019	Sale	0	15,763,079	1.293036	0	0	(386,617)	0	0		0	0	0	(386,617)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000333 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/17/2019	12/19/2019	12/19/2019	Sale	0	26,593	1.3114	0	0	172	0	0		0	0	0	172	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000333 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	12/17/2019	12/19/2019	12/19/2019	Sale	0	13,930	1.3114	0	0	90	0	0		0	0	0	90	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/03/2018	01/07/2019	01/07/2019	Sale	0	363,521	1.303	0	0	7,309	0	0		0	(8,128)	0	7,309	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/03/2018	01/07/2019	01/07/2019	Sale	0	14,694,125	1.303	0	0	295,461	0	0		0	(328,553)	0	295,461	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/03/2018	01/07/2019	01/07/2019	Sale	0	2,513,655	1.303	0	0	50,543	0	0		0	(56,204)	0	50,543	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/03/2018	01/07/2019	01/07/2019	Sale	0	6,863,666	1.303	0	0	138,011	0	0		0	(153,468)	0	138,011	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/03/2018	01/07/2019	01/07/2019	Sale	0	152,387	1.303	0	0	3,064	0	0		0	(3,407)	0	3,064	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/03/2018	01/07/2019	01/07/2019	Sale	0	158,452	1.303	0	0	3,186	0	0		0	(3,543)	0	3,186	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/03/2018	01/07/2019	01/07/2019	Sale	0	233,409	1.303	0	0	4,693	0	0		0	(5,219)	0	4,693	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/03/2018	01/07/2019	01/07/2019	Sale	0	166,721	1.303	0	0	3,352	0	0		0	(3,728)	0	3,352	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/03/2018	01/07/2019	01/07/2019	Sale	0	1,932,791	1.303	0	0	38,863	0	0		0	(43,216)	0	38,863	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/03/2018	01/07/2019	01/07/2019	Sale	0	573,994	1.303	0	0	11,542	0	0		0	(12,834)	0	11,542	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/23/2018	01/24/2019	01/24/2019	Sale	0	17,274,805	1.30385	0	0	(7,287)	0	0		0	(382,712)	0	(7,287)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/23/2018	01/24/2019	01/24/2019	Sale	0	2,878,590	1.30385	0	0	(1,214)	0	0		0	(63,773)	0	(1,214)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/23/2018	01/24/2019	01/24/2019	Sale	0	963,281	1.30385	0	0	(406)	0	0		0	(21,341)	0	(406)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/23/2018	01/24/2019	01/24/2019	Sale	0	1,060,010	1.30385	0	0	(447)	0	0		0	(23,484)	0	(447)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/13/2018	02/15/2019	02/15/2019	Sale	0	9,867,569	1.30935	0	0	185,391	0	0		0	(248,812)	0	185,391	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/13/2018	02/15/2019	02/15/2019	Sale	0	16,461,763	1.30935	0	0	309,283	0	0		0	(415,085)	0	309,283	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/19/2018	02/21/2019	02/21/2019	Sale	0	5,149,450	1.29065	0	0	(63,837)	0	0		0	(55,848)	0	(63,837)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/19/2018	02/21/2019	02/21/2019	Sale	0	4,660,452	1.29065	0	0	(57,775)	0	0		0	(50,545)	0	(57,775)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/19/2018	02/21/2019	02/21/2019	Sale	0	2,055,788	1.29065	0	0	(25,485)	0	0		0	(22,296)	0	(25,485)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/19/2018	02/21/2019	02/21/2019	Sale	0	2,055,788	1.29065	0	0	(25,485)	0	0		0	(22,296)	0	(25,485)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/20/2018	02/22/2019	02/22/2019	Sale	0	11,824,763	1.287	0	0	(171,813)	0	0		0	(94,622)	0	(171,813)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/28/2018	02/28/2019	02/28/2019	Sale	0	9,552,675	1.2852	0	0	(333,734)	0	0		0	(60,419)	0	(333,734)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/28/2018	02/28/2019	02/28/2019	Sale	0	13,957,794	1.2852	0	0	(487,632)	0	0		0	(88,280)	0	(487,632)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/29/2018	03/04/2019	03/04/2019	Sale	0	9,936,063	1.28315	0	0	(263,666)	0	0		0	(45,187)	0	(263,666)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/29/2018	03/04/2019	03/04/2019	Sale	0	661,967	1.28315	0	0	(17,566)	0	0		0	(3,010)	0	(17,566)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/29/2018	03/04/2019	03/04/2019	Sale	0	1,231,769	1.28315	0	0	(32,687)	0	0		0	(5,602)	0	(32,687)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/29/2018	03/04/2019	03/04/2019	Sale	0	1,682,192	1.28315	0	0	(44,639)	0	0		0	(7,650)	0	(44,639)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/29/2018	03/04/2019	03/04/2019	Sale	0	3,033,461	1.28315	0	0	(80,497)	0	0		0	(13,795)	0	(80,497)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/29/2018	03/04/2019	03/04/2019	Sale	0	1,066,307	1.28315	0	0	(28,296)	0	0		0	(4,849)	0	(28,296)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/29/2018	03/04/2019	03/04/2019	Sale	0	1,268,538	1.28315	0	0	(33,662)	0	0		0	(5,769)	0	(33,662)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/29/2018	03/04/2019	03/04/2019	Sale	0	5,516,847	1.28315	0	0	(146,396)	0	0		0	(25,089)	0	(146,396)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/29/2018	03/04/2019	03/04/2019	Sale	0	1,429,726	1.28315	0	0	(37,940)	0	0		0	(6,502)	0	(37,940)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/06/2018	03/08/2019	03/08/2019	Sale	0	7,623,061	1.28485	0	0	(99,972)	0	0		0	(43,162)	0	(99,972)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/13/2018	03/15/2019	03/15/2019	Sale	0	647,990	1.2722	0	0	(28,243)	0	0		0	2,927	0	(28,243)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/13/2018	03/15/2019	03/15/2019	Sale	0	502,797	1.2722	0	0	(21,915)	0	0		0	2,271	0	(21,915)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/13/2018	03/15/2019	03/15/2019	Sale	0	304,725	1.2722	0	0	(13,282)	0	0		0	1,376	0	(13,282)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/13/2018	03/15/2019	03/15/2019	Sale	0	1,217,110	1.2722	0	0	(53,049)	0	0		0	5,497	0	(53,049)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/18/2018	03/20/2019	03/20/2019	Sale	0	5,516,778	1.2691	0	0	(216,263)	0	0		0	39,720	0	(216,263)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/18/2018	03/20/2019	03/20/2019	Sale	0	1,029,031	1.2691	0	0	(40,339)	0	0		0	7,409	0	(40,339)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/18/2018	03/20/2019	03/20/2019	Sale	0	1,167,072	1.2691	0	0	(45,750)	0	0		0	8,403	0	(45,750)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/18/2018	03/20/2019	03/20/2019	Sale	0	7,115,374	1.2691	0	0	(278,930)	0	0		0	51,230	0	(278,930)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/18/2018	03/20/2019	03/20/2019	Sale	0	7,654,988	1.2691	0	0	(300,083)	0	0		0	55,115	0	(300,083)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/18/2018	03/20/2019	03/20/2019	Sale	0	5,019,664	1.2691	0	0	(196,776)	0	0		0	36,141	0	(196,776)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/19/2018	03/20/2019	03/20/2019	Sale	0	5,202,373	1.2726	0	0	(189,069)	0	0		0	23,132	0	(189,069)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/19/2018	03/20/2019	03/20/2019	Sale	0	9,965,479	1.2726	0	0	(362,175)	0	0		0	44,311	0	(362,175)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/27/2018	04/01/2019	04/01/2019	Sale	0	114,140	1.27162	0	0	(3,849)	0	0		0	664	0	(3,849)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/27/2018	04/01/2019	04/01/2019	Sale	0	456,561	1.27162	0	0	(15,396)	0	0		0	2,654	0	(15,396)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/27/2018	04/01/2019	04/01/2019	Sale	0	228,280	1.27162	0	0	(7,698)	0	0		0	1,327	0	(7,698)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/27/2018	04/01/2019	04/01/2019	Sale	0	798,982	1.27162	0	0	(26,942)	0	0		0	4,645	0	(26,942)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/27/2018	04/01/2019	04/01/2019	Sale	0	798,982	1.27162	0	0	(26,942)	0	0		0	4,645	0	(26,942)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/27/2018	04/01/2019	04/01/2019	Sale	0	4,605,558	1.27162	0	0	(155,303)	0	0		0	26,777	0	(155,303)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/27/2018	04/01/2019	04/01/2019	Sale	0	114,140	1.27162	0	0	(3,849)	0	0		0	664	0	(3,849)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/27/2018	04/01/2019	04/01/2019	Sale	0	2,083,584	1.27162	0	0	(70,260)	0	0		0	12,114	0	(70,260)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/27/2018	04/01/2019	04/01/2019	Sale	0	3,184,517	1.27162	0	0	(107,384)	0	0		0	18,515	0	(107,384)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/27/2018	04/01/2019	04/01/2019	Sale	0	2,274,655	1.27162	0	0	(76,703)	0	0		0	13,225	0	(76,703)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	12/27/2018	04/01/2019	04/01/2019	Sale	0	1,364,793	1.27162	0	0	(46,022)	0	0		0	7,935	0	(46,022)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/04/2019	04/08/2019	04/08/2019	Sale	0	381,332	1.27814	0	0	(7,969)	0	0		0	0	0	(7,969)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/04/2019	04/08/2019	04/08/2019	Sale	0	16,456,296	1.27814	0	0	(343,896)	0	0		0	0	0	(343,896)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/04/2019	04/08/2019	04/08/2019	Sale	0	2,601,603	1.27814	0	0	(54,367)	0	0		0	0	0	(54,367)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/04/2019	04/08/2019	04/08/2019	Sale	0	7,092,987	1.27814	0	0	(148,226)	0	0		0	0	0	(148,226)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/04/2019	04/08/2019	04/08/2019	Sale	0	158,735	1.27814	0	0	(3,317)	0	0		0	0	0	(3,317)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/04/2019	04/08/2019	04/08/2019	Sale	0	167,055	1.27814	0	0	(3,491)	0	0		0	0	0	(3,491)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/04/2019	04/08/2019	04/08/2019	Sale	0	246,081	1.27814	0	0	(5,142)	0	0		0	0	0	(5,142)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/04/2019	04/08/2019	04/08/2019	Sale	0	175,773	1.27814	0	0	(3,673)	0	0		0	0	0	(3,673)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/04/2019	04/08/2019	04/08/2019	Sale	0	2,018,473	1.27814	0	0	(42,181)	0	0		0	0	0	(42,181)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/04/2019	04/08/2019	04/08/2019	Sale	0	599,382	1.27814	0	0	(12,526)	0	0		0	0	0	(12,526)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/22/2019	04/24/2019	04/24/2019	Sale	0	16,946,401	1.30167	0	0	79,676	0	0		0	0	0	79,676	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/22/2019	04/24/2019	04/24/2019	Sale	0	2,873,777	1.30167	0	0	13,512	0	0		0	0	0	13,512	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/22/2019	04/24/2019	04/24/2019	Sale	0	961,670	1.30167	0	0	4,521	0	0		0	0	0	4,521	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	01/22/2019	04/24/2019	04/24/2019	Sale	0	1,058,238	1.30167	0	0	4,975	0	0		0	0	0	4,975	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/13/2019	05/15/2019	05/15/2019	Sale	0	9,761,657	1.2959	0	0	70,808	0	0		0	0	0	70,808	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/13/2019	05/15/2019	05/15/2019	Sale	0	16,285,073	1.2959	0	0	118,126	0	0		0	0	0	118,126	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/19/2019	05/21/2019	05/21/2019	Sale	0	4,709,063	1.30485	0	0	95,455	0	0		0	0	0	95,455	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/19/2019	05/21/2019	05/21/2019	Sale	0	2,077,231	1.30485	0	0	42,107	0	0		0	0	0	42,107	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/19/2019	05/21/2019	05/21/2019	Sale	0	5,203,162	1.30485	0	0	105,471	0	0		0	0	0	105,471	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/19/2019	05/21/2019	05/21/2019	Sale	0	2,077,231	1.30485	0	0	42,107	0	0		0	0	0	42,107	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/21/2019	04/08/2019	04/08/2019	Sale	0	11,263,572	1.3063	0	0	12,503	0	0		0	0	0	12,503	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/22/2019	03/08/2019	03/08/2019	Sale	0	3,273,929	1.306	0	0	10,779	0	0		0	0	0	10,779	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/22/2019	03/08/2019	03/08/2019	Sale	0	4,248,585	1.306	0	0	13,988	0	0		0	0	0	13,988	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/26/2019	05/31/2019	05/31/2019	Sale	0	9,581,685	1.3245	0	0	463,712	0	0		0	0	0	463,712	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/26/2019	05/31/2019	05/31/2019	Sale	0	14,000,183	1.3245	0	0	677,548	0	0		0	0	0	677,548	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/28/2019	06/03/2019	06/03/2019	Sale	0	4,850,567	1.33475	0	0	260,744	0	0		0	0	0	260,744	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/28/2019	06/03/2019	06/03/2019	Sale	0	1,257,055	1.33475	0	0	67,574	0	0		0	0	0	67,574	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/28/2019	06/03/2019	06/03/2019	Sale	0	10,013,152	1.33475	0	0	538,261	0	0		0	0	0	538,261	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/28/2019	06/03/2019	06/03/2019	Sale	0	667,103	1.33475	0	0	35,860	0	0		0	0	0	35,860	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/28/2019	06/03/2019	06/03/2019	Sale	0	1,290,913	1.33475	0	0	69,394	0	0		0	0	0	69,394	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/28/2019	06/03/2019	06/03/2019	Sale	0	1,762,963	1.33475	0	0	94,769	0	0		0	0	0	94,769	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/28/2019	06/03/2019	06/03/2019	Sale	0	3,179,113	1.33475	0	0	170,894	0	0		0	0	0	170,894	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/28/2019	06/03/2019	06/03/2019	Sale	0	1,117,506	1.33475	0	0	60,072	0	0		0	0	0	60,072	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/28/2019	06/03/2019	06/03/2019	Sale	0	1,329,447	1.33475	0	0	71,465	0	0		0	0	0	71,465	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/06/2019	06/10/2019	06/10/2019	Sale	0	3,355,010	1.3211	0	0	132,311	0	0		0	0	0	132,311	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/06/2019	06/10/2019	06/10/2019	Sale	0	4,353,804	1.3211	0	0	171,700	0	0		0	0	0	171,700	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/06/2019	06/10/2019	06/10/2019	Sale	0	7,692,608	1.3211	0	0	303,372	0	0		0	0	0	303,372	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/07/2019	03/15/2019	03/15/2019	Sale	0	311,149	1.3104	0	0	(4,096)	0	0		0	0	0	(4,096)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/07/2019	03/15/2019	03/15/2019	Sale	0	20,730	1.3104	0	0	(273)	0	0		0	0	0	(273)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/07/2019	03/15/2019	03/15/2019	Sale	0	39,495	1.3104	0	0	(520)	0	0		0	0	0	(520)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/07/2019	03/15/2019	03/15/2019	Sale	0	53,937	1.3104	0	0	(710)	0	0		0	0	0	(710)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/07/2019	03/15/2019	03/15/2019	Sale	0	97,263	1.3104	0	0	(1,280)	0	0		0	0	0	(1,280)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/07/2019	03/15/2019	03/15/2019	Sale	0	34,190	1.3104	0	0	(450)	0	0		0	0	0	(450)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/07/2019	03/15/2019	03/15/2019	Sale	0	40,674	1.3104	0	0	(535)	0	0		0	0	0	(535)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/13/2019	06/17/2019	06/17/2019	Sale	0	672,536	1.3314	0	0	38,264	0	0		0	0	0	38,264	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/13/2019	06/17/2019	06/17/2019	Sale	0	521,843	1.3314	0	0	29,690	0	0		0	0	0	29,690	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/13/2019	06/17/2019	06/17/2019	Sale	0	316,268	1.3314	0	0	17,994	0	0		0	0	0	17,994	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/13/2019	06/17/2019	06/17/2019	Sale	0	1,263,214	1.3314	0	0	71,871	0	0		0	0	0	71,871	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/14/2019	04/15/2019	04/15/2019	Sale	0	40,405	1.3263	0	0	451	0	0		0	0	0	451	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/14/2019	04/15/2019	04/15/2019	Sale	0	55,180	1.3263	0	0	616	0	0		0	0	0	616	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/14/2019	04/15/2019	04/15/2019	Sale	0	99,505	1.3263	0	0	1,110	0	0		0	0	0	1,110	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/14/2019	04/15/2019	04/15/2019	Sale	0	34,977	1.3263	0	0	390	0	0		0	0	0	390	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/14/2019	04/15/2019	04/15/2019	Sale	0	41,611	1.3263	0	0	464	0	0		0	0	0	464	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/14/2019	04/15/2019	04/15/2019	Sale	0	317,059	1.3263	0	0	3,538	0	0		0	0	0	3,538	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	03/14/2019	04/15/2019	04/15/2019	Sale	0	21,123	1.3263	0	0	236	0	0		0	0	0	236	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/18/2019	06/20/2019	06/20/2019	Sale	0	5,781,075	1.3299	0	0	260,168	0	0		0	0	0	260,168	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/18/2019	06/20/2019	06/20/2019	Sale	0	1,051,007	1.3299	0	0	47,299	0	0		0	0	0	47,299	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/18/2019	06/20/2019	06/20/2019	Sale	0	1,191,996	1.3299	0	0	53,644	0	0		0	0	0	53,644	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/18/2019	06/20/2019	06/20/2019	Sale	0	7,267,328	1.3299	0	0	327,054	0	0		0	0	0	327,054	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/18/2019	06/20/2019	06/20/2019	Sale	0	7,818,466	1.3299	0	0	351,857	0	0		0	0	0	351,857	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/18/2019	06/20/2019	06/20/2019	Sale	0	5,126,863	1.3299	0	0	230,726	0	0		0	0	0	230,726	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/18/2019	06/20/2019	06/20/2019	Sale	0	10,405,772	1.3286	0	0	458,571	0	0		0	0	0	458,571	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/18/2019	06/20/2019	06/20/2019	Sale	0	5,432,223	1.3286	0	0	239,392	0	0		0	0	0	239,392	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/28/2019	07/01/2019	07/01/2019	Sale	0	120,827	1.3165	0	0	4,020	0	0		0	0	0	4,020	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/28/2019	07/01/2019	07/01/2019	Sale	0	483,310	1.3165	0	0	18,851	0	0		0	0	0	18,851	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/28/2019	07/01/2019	07/01/2019	Sale	0	241,655	1.3165	0	0	9,426	0	0		0	0	0	9,426	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/28/2019	07/01/2019	07/01/2019	Sale	0	845,792	1.3165	0	0	32,990	0	0		0	0	0	32,990	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/28/2019	07/01/2019	07/01/2019	Sale	0	845,792	1.3165	0	0	32,990	0	0		0	0	0	32,990	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/28/2019	07/01/2019	07/01/2019	Sale	0	4,875,387	1.3165	0	0	190,164	0	0		0	0	0	190,164	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/28/2019	07/01/2019	07/01/2019	Sale	0	120,827	1.3165	0	0	4,020	0	0		0	0	0	4,020	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/28/2019	07/01/2019	07/01/2019	Sale	0	2,178,692	1.3165	0	0	72,485	0	0		0	0	0	72,485	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/28/2019	07/01/2019	07/01/2019	Sale	0	3,329,878	1.3165	0	0	110,785	0	0		0	0	0	110,785	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/28/2019	07/01/2019	07/01/2019	Sale	0	2,378,484	1.3165	0	0	79,132	0	0		0	0	0	79,132	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	03/28/2019	07/01/2019	07/01/2019	Sale	0	1,427,091	1.3165	0	0	47,479	0	0		0	0	0	47,479	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/05/2019	07/10/2019	07/10/2019	Sale	0	439,801	1.31042	0	0	20,446	0	0		0	0	0	20,446	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/05/2019	07/10/2019	07/10/2019	Sale	0	27,306,827	1.31042	0	0	1,269,465	0	0		0	0	0	1,269,465	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/05/2019	07/10/2019	07/10/2019	Sale	0	2,603,767	1.31042	0	0	121,046	0	0		0	0	0	121,046	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/05/2019	07/10/2019	07/10/2019	Sale	0	7,091,411	1.31042	0	0	329,672	0	0		0	0	0	329,672	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/05/2019	07/10/2019	07/10/2019	Sale	0	181,917	1.31042	0	0	8,457	0	0		0	0	0	8,457	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/05/2019	07/10/2019	07/10/2019	Sale	0	193,537	1.31042	0	0	8,997	0	0		0	0	0	8,997	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/05/2019	07/10/2019	07/10/2019	Sale	0	285,091	1.31042	0	0	13,254	0	0		0	0	0	13,254	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/05/2019	07/10/2019	07/10/2019	Sale	0	203,637	1.31042	0	0	9,467	0	0		0	0	0	9,467	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/05/2019	07/10/2019	07/10/2019	Sale	0	2,318,633	1.31042	0	0	107,791	0	0		0	0	0	107,791	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/05/2019	07/10/2019	07/10/2019	Sale	0	688,453	1.31042	0	0	32,005	0	0		0	0	0	32,005	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/12/2019	04/26/2019	04/26/2019	Sale	0	313,432	1.308	0	0	3,463	0	0		0	0	0	3,463	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/12/2019	04/26/2019	04/26/2019	Sale	0	20,882	1.308	0	0	231	0	0		0	0	0	231	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/12/2019	04/26/2019	04/26/2019	Sale	0	40,003	1.308	0	0	442	0	0		0	0	0	442	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/12/2019	04/26/2019	04/26/2019	Sale	0	54,632	1.308	0	0	604	0	0		0	0	0	604	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/12/2019	04/26/2019	04/26/2019	Sale	0	98,516	1.308	0	0	1,088	0	0		0	0	0	1,088	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/12/2019	04/26/2019	04/26/2019	Sale	0	34,630	1.308	0	0	383	0	0		0	0	0	383	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	04/12/2019	04/26/2019	04/26/2019	Sale	0	41,198	1.308	0	0	455	0	0		0	0	0	455	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/22/2019	07/24/2019	07/24/2019	Sale	0	2,878,370	1.30375	0	0	118,778	0	0		0	0	0	118,778	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/22/2019	07/24/2019	07/24/2019	Sale	0	963,207	1.30375	0	0	39,747	0	0		0	0	0	39,747	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/22/2019	07/24/2019	07/24/2019	Sale	0	1,059,929	1.30375	0	0	43,739	0	0		0	0	0	43,739	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/22/2019	07/24/2019	07/24/2019	Sale	0	16,681,096	1.30375	0	0	688,355	0	0		0	0	0	688,355	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/24/2019	05/31/2019	05/31/2019	Sale	0	312,597	1.2947	0	0	8,282	0	0		0	0	0	8,282	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/24/2019	05/31/2019	05/31/2019	Sale	0	20,826	1.2947	0	0	552	0	0		0	0	0	552	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/24/2019	05/31/2019	05/31/2019	Sale	0	40,088	1.2947	0	0	1,062	0	0		0	0	0	1,062	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/24/2019	05/31/2019	05/31/2019	Sale	0	54,746	1.2947	0	0	1,450	0	0		0	0	0	1,450	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/24/2019	05/31/2019	05/31/2019	Sale	0	98,723	1.2947	0	0	2,615	0	0		0	0	0	2,615	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/24/2019	05/31/2019	05/31/2019	Sale	0	34,703	1.2947	0	0	919	0	0		0	0	0	919	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	04/24/2019	05/31/2019	05/31/2019	Sale	0	41,284	1.2947	0	0	1,094	0	0		0	0	0	1,094	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/13/2019	08/15/2019	08/15/2019	Sale	0	9,803,134	1.3008	0	0	674,870	0	0		0	0	0	674,870	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/13/2019	08/15/2019	08/15/2019	Sale	0	16,354,268	1.3008	0	0	1,125,865	0	0		0	0	0	1,125,865	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/17/2019	08/21/2019	08/21/2019	Sale	0	4,626,329	1.2812	0	0	246,085	0	0		0	0	0	246,085	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/17/2019	08/21/2019	08/21/2019	Sale	0	2,040,736	1.2812	0	0	108,551	0	0		0	0	0	108,551	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/17/2019	08/21/2019	08/21/2019	Sale	0	5,111,746	1.2812	0	0	271,906	0	0		0	0	0	271,906	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/17/2019	08/21/2019	08/21/2019	Sale	0	2,040,736	1.2812	0	0	108,551	0	0		0	0	0	108,551	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/29/2019	09/03/2019	09/03/2019	Sale	0	8,922,304	1.268	0	0	412,340	0	0		0	0	0	412,340	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/29/2019	09/03/2019	09/03/2019	Sale	0	13,036,734	1.268	0	0	602,486	0	0		0	0	0	602,486	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/30/2019	06/17/2019	06/17/2019	Sale	0	39,309	1.2625	0	0	213	0	0		0	0	0	213	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/30/2019	06/17/2019	06/17/2019	Sale	0	53,684	1.2625	0	0	291	0	0		0	0	0	291	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/30/2019	06/17/2019	06/17/2019	Sale	0	96,807	1.2625	0	0	525	0	0		0	0	0	525	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/30/2019	06/17/2019	06/17/2019	Sale	0	34,029	1.2625	0	0	185	0	0		0	0	0	185	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/30/2019	06/17/2019	06/17/2019	Sale	0	40,483	1.2625	0	0	220	0	0		0	0	0	220	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/30/2019	06/17/2019	06/17/2019	Sale	0	305,937	1.2625	0	0	1,660	0	0		0	0	0	1,660	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/30/2019	06/17/2019	06/17/2019	Sale	0	20,382	1.2625	0	0	111	0	0		0	0	0	111	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/30/2019	07/03/2019	07/03/2019	Sale	0	4,415,570	1.26275	0	0	22,554	0	0		0	0	0	22,554	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/30/2019	07/03/2019	07/03/2019	Sale	0	1,144,323	1.26275	0	0	5,845	0	0		0	0	0	5,845	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/31/2019	06/17/2019	06/17/2019	Sale	0	1,227,736	1.2628	0	0	6,951	0	0		0	0	0	6,951	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/31/2019	06/17/2019	06/17/2019	Sale	0	1,676,684	1.2628	0	0	9,493	0	0		0	0	0	9,493	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/31/2019	06/17/2019	06/17/2019	Sale	0	3,023,529	1.2628	0	0	17,119	0	0		0	0	0	17,119	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/31/2019	06/17/2019	06/17/2019	Sale	0	1,062,816	1.2628	0	0	6,018	0	0		0	0	0	6,018	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/31/2019	06/17/2019	06/17/2019	Sale	0	1,264,385	1.2628	0	0	7,159	0	0		0	0	0	7,159	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/31/2019	06/17/2019	06/17/2019	Sale	0	9,501,891	1.2628	0	0	53,800	0	0		0	0	0	53,800	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/31/2019	06/17/2019	06/17/2019	Sale	0	633,042	1.2628	0	0	3,584	0	0		0	0	0	3,584	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/06/2019	09/09/2019	09/09/2019	Sale	0	7,275,851	1.27545	0	0	234,742	0	0		0	0	0	234,742	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/06/2019	09/09/2019	09/09/2019	Sale	0	3,176,866	1.27545	0	0	102,496	0	0		0	0	0	102,496	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/06/2019	09/09/2019	09/09/2019	Sale	0	4,122,626	1.27545	0	0	133,009	0	0		0	0	0	133,009	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/11/2019	08/13/2019	08/13/2019	Sale	0	3,433,509	1.2758	0	0	184,755	0	0		0	0	0	184,755	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/11/2019	09/20/2019	09/20/2019	Sale	0	2,116,681	1.2778	0	0	45,554	0	0		0	0	0	45,554	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/11/2019	09/20/2019	09/20/2019	Sale	0	1,838,309	1.2778	0	0	39,563	0	0		0	0	0	39,563	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/13/2019	09/16/2019	09/16/2019	Sale	0	636,427	1.273	0	0	15,523	0	0		0	0	0	15,523	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/13/2019	09/16/2019	09/16/2019	Sale	0	493,825	1.273	0	0	12,045	0	0		0	0	0	12,045	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/13/2019	09/16/2019	09/16/2019	Sale	0	299,288	1.273	0	0	7,300	0	0		0	0	0	7,300	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/13/2019	09/16/2019	09/16/2019	Sale	0	1,195,392	1.273	0	0	29,157	0	0		0	0	0	29,157	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/14/2019	07/01/2019	07/01/2019	Sale	0	1,275,608	1.26479	0	0	(363)	0	0		0	0	0	(363)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/14/2019	07/01/2019	07/01/2019	Sale	0	1,742,062	1.26479	0	0	(10,895)	0	0		0	0	0	(10,895)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/14/2019	07/01/2019	07/01/2019	Sale	0	1,104,258	1.26479	0	0	(314)	0	0		0	0	0	(314)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/14/2019	07/01/2019	07/01/2019	Sale	0	1,313,686	1.26479	0	0	(8,216)	0	0		0	0	0	(8,216)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/14/2019	07/01/2019	07/01/2019	Sale	0	9,661,300	1.26479	0	0	(2,750)	0	0		0	0	0	(2,750)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/14/2019	07/01/2019	07/01/2019	Sale	0	643,662	1.26479	0	0	(183)	0	0		0	0	0	(183)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/14/2019	07/01/2019	07/01/2019	Sale	0	3,141,424	1.26479	0	0	(894)	0	0		0	0	0	(894)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/14/2019	09/09/2019	09/09/2019	Sale	0	6,559,142	1.26534	0	0	160,902	0	0		0	0	0	160,902	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2019	09/20/2019	09/20/2019	Sale	0	5,465,918	1.2574	0	0	30,864	0	0		0	0	0	30,864	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2019	09/20/2019	09/20/2019	Sale	0	967,561	1.2574	0	0	5,463	0	0		0	0	0	5,463	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2019	09/20/2019	09/20/2019	Sale	0	1,097,355	1.2574	0	0	6,196	0	0		0	0	0	6,196	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2019	09/20/2019	09/20/2019	Sale	0	6,690,327	1.2574	0	0	37,777	0	0		0	0	0	37,777	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2019	09/20/2019	09/20/2019	Sale	0	7,197,707	1.2574	0	0	40,642	0	0		0	0	0	40,642	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2019	09/20/2019	09/20/2019	Sale	0	4,719,808	1.2574	0	0	26,651	0	0		0	0	0	26,651	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2019	09/20/2019	09/20/2019	Sale	0	9,689,741	1.2595	0	0	70,779	0	0		0	0	0	70,779	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/18/2019	09/20/2019	09/20/2019	Sale	0	5,058,427	1.2595	0	0	36,949	0	0		0	0	0	36,949	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	07/31/2019	07/31/2019	Sale	0	9,769,110	1.2706	0	0	354,828	0	0		0	0	0	354,828	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	07/31/2019	07/31/2019	Sale	0	650,844	1.2706	0	0	23,640	0	0		0	0	0	23,640	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	07/31/2019	07/31/2019	Sale	0	1,295,515	1.2706	0	0	47,055	0	0		0	0	0	47,055	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	07/31/2019	07/31/2019	Sale	0	1,769,248	1.2706	0	0	64,262	0	0		0	0	0	64,262	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	07/31/2019	07/31/2019	Sale	0	3,190,447	1.2706	0	0	115,882	0	0		0	0	0	115,882	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	07/31/2019	07/31/2019	Sale	0	1,121,490	1.2706	0	0	40,734	0	0		0	0	0	40,734	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	07/31/2019	07/31/2019	Sale	0	1,334,187	1.2706	0	0	48,460	0	0		0	0	0	48,460	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	09/30/2019	09/30/2019	Sale	0	119,722	1.27575	0	0	4,078	0	0		0	0	0	4,078	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	09/30/2019	09/30/2019	Sale	0	478,888	1.27575	0	0	16,310	0	0		0	0	0	16,310	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	09/30/2019	09/30/2019	Sale	0	239,444	1.27575	0	0	8,155	0	0		0	0	0	8,155	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	06/27/2019	09/30/2019	09/30/2019	Sale	0	838,053	1.27575	0	0	28,543	0	0		0	0	0	28,543	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/27/2019	09/30/2019	09/30/2019	Sale	0	838,053	1.27575	0	0	28,543	0	0		0	0	0	28,543	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/27/2019	09/30/2019	09/30/2019	Sale	0	4,830,779	1.27575	0	0	164,529	0	0		0	0	0	164,529	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/27/2019	09/30/2019	09/30/2019	Sale	0	119,722	1.27575	0	0	4,078	0	0		0	0	0	4,078	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/27/2019	09/30/2019	09/30/2019	Sale	0	2,132,366	1.27575	0	0	72,625	0	0		0	0	0	72,625	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/27/2019	09/30/2019	09/30/2019	Sale	0	3,259,075	1.27575	0	0	110,999	0	0		0	0	0	110,999	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/27/2019	09/30/2019	09/30/2019	Sale	0	2,327,911	1.27575	0	0	79,285	0	0		0	0	0	79,285	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/27/2019	09/30/2019	09/30/2019	Sale	0	1,396,747	1.27575	0	0	47,571	0	0		0	0	0	47,571	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2019	07/25/2019	07/25/2019	Sale	0	4,464,925	1.272475	0	0	80,440	0	0		0	0	0	80,440	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2019	07/25/2019	07/25/2019	Sale	0	1,157,114	1.272475	0	0	20,847	0	0		0	0	0	20,847	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2019	07/25/2019	07/25/2019	Sale	0	3,594,209	1.272475	0	0	64,754	0	0		0	0	0	64,754	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2019	07/25/2019	07/25/2019	Sale	0	532,826	1.272475	0	0	9,599	0	0		0	0	0	9,599	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2019	07/25/2019	07/25/2019	Sale	0	613,229	1.272475	0	0	11,048	0	0		0	0	0	11,048	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2019	07/25/2019	07/25/2019	Sale	0	2,747,598	1.272475	0	0	49,501	0	0		0	0	0	49,501	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2019	07/25/2019	07/25/2019	Sale	0	2,269,746	1.272475	0	0	40,892	0	0		0	0	0	40,892	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2019	07/25/2019	07/25/2019	Sale	0	1,022,048	1.272475	0	0	18,413	0	0		0	0	0	18,413	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2019	10/30/2019	10/30/2019	Sale	0	1,373,034	1.2773	0	0	(10,535)	0	0		0	0	0	(10,535)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2019	10/30/2019	10/30/2019	Sale	0	1,580,223	1.2773	0	0	(12,124)	0	0		0	0	0	(12,124)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2019	10/30/2019	10/30/2019	Sale	0	2,633,706	1.2773	0	0	(20,207)	0	0		0	0	0	(20,207)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	06/28/2019	10/30/2019	10/30/2019	Sale	0	9,261,883	1.2773	0	0	(71,061)	0	0		0	0	0	(71,061)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2019	08/22/2019	08/22/2019	Sale	0	10,985,994	1.2478	0	0	198,977	0	0		0	0	0	198,977	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2019	10/10/2019	10/10/2019	Sale	0	406,732	1.25045	0	0	7,221	0	0		0	0	0	7,221	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2019	10/10/2019	10/10/2019	Sale	0	16,237,931	1.25045	0	0	288,282	0	0		0	0	0	288,282	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2019	10/10/2019	10/10/2019	Sale	0	2,493,892	1.25045	0	0	44,276	0	0		0	0	0	44,276	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2019	10/10/2019	10/10/2019	Sale	0	7,110,379	1.25045	0	0	126,235	0	0		0	0	0	126,235	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2019	10/10/2019	10/10/2019	Sale	0	214,086	1.25045	0	0	3,801	0	0		0	0	0	3,801	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2019	10/10/2019	10/10/2019	Sale	0	203,025	1.25045	0	0	3,604	0	0		0	0	0	3,604	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2019	10/10/2019	10/10/2019	Sale	0	323,084	1.25045	0	0	5,736	0	0		0	0	0	5,736	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2019	10/10/2019	10/10/2019	Sale	0	212,103	1.25045	0	0	3,766	0	0		0	0	0	3,766	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2019	10/10/2019	10/10/2019	Sale	0	2,336,890	1.25045	0	0	41,488	0	0		0	0	0	41,488	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2019	10/10/2019	10/10/2019	Sale	0	619,943	1.25045	0	0	11,006	0	0		0	0	0	11,006	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2019	10/10/2019	10/10/2019	Sale	0	36,687	1.25045	0	0	651	0	0		0	0	0	651	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/09/2019	10/10/2019	10/10/2019	Sale	0	33,770	1.25045	0	0	600	0	0		0	0	0	600	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/12/2019	09/20/2019	09/20/2019	Sale	0	3,198,338	1.2599	0	0	24,370	0	0		0	0	0	24,370	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/12/2019	09/20/2019	09/20/2019	Sale	0	2,777,713	1.2599	0	0	21,165	0	0		0	0	0	21,165	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/22/2019	10/24/2019	10/24/2019	Sale	0	15,724,193	1.25245	0	0	(406,774)	0	0		0	0	0	(406,774)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/22/2019	10/24/2019	10/24/2019	Sale	0	2,765,111	1.25245	0	0	(71,531)	0	0		0	0	0	(71,531)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/22/2019	10/24/2019	10/24/2019	Sale	0	925,306	1.25245	0	0	(23,937)	0	0		0	0	0	(23,937)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/22/2019	10/24/2019	10/24/2019	Sale	0	1,018,223	1.25245	0	0	(26,341)	0	0		0	0	0	(26,341)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/23/2019	10/24/2019	10/24/2019	Sale	0	1,109,332	1.2506	0	0	(30,381)	0	0		0	0	0	(30,381)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/23/2019	10/24/2019	10/24/2019	Sale	0	5,855,653	1.2506	0	0	(160,368)	0	0		0	0	0	(160,368)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/26/2019	10/30/2019	10/30/2019	Sale	0	985	1.247196	0	0	(32)	0	0		0	0	0	(32)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/26/2019	10/30/2019	10/30/2019	Sale	0	1,134	1.247198	0	0	(36)	0	0		0	0	0	(36)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/26/2019	10/30/2019	10/30/2019	Sale	0	1,890	1.247202	0	0	(60)	0	0		0	0	0	(60)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/26/2019	10/30/2019	10/30/2019	Sale	0	6,646	1.247201	0	0	(213)	0	0		0	0	0	(213)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/29/2019	09/03/2019	09/03/2019	Sale	0	1,268,515	1.22455	0	0	15,694	0	0		0	0	0	15,694	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/29/2019	09/03/2019	09/03/2019	Sale	0	1,732,374	1.22455	0	0	21,433	0	0		0	0	0	21,433	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/29/2019	09/03/2019	09/03/2019	Sale	0	3,123,954	1.22455	0	0	38,649	0	0		0	0	0	38,649	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/29/2019	09/03/2019	09/03/2019	Sale	0	1,098,117	1.22455	0	0	13,586	0	0		0	0	0	13,586	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/29/2019	09/03/2019	09/03/2019	Sale	0	1,306,381	1.22455	0	0	16,162	0	0		0	0	0	16,162	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/29/2019	09/03/2019	09/03/2019	Sale	0	9,484,332	1.22455	0	0	117,339	0	0		0	0	0	117,339	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	07/29/2019	09/03/2019	09/03/2019	Sale	0	631,872	1.22455	0	0	7,817	0	0		0	0	0	7,817	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/09/2019	09/13/2019	09/13/2019	Sale	0	3,237,539	1.2087	0	0	(99,641)	0	0		0	0	0	(99,641)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/13/2019	11/15/2019	11/15/2019	Sale	0	9,137,511	1.212477	0	0	(586,869)	0	0		0	0	0	(586,869)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/13/2019	11/15/2019	11/15/2019	Sale	0	15,243,830	1.212477	0	0	(979,056)	0	0		0	0	0	(979,056)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/19/2019	11/21/2019	11/21/2019	Sale	0	4,397,034	1.2177	0	0	(269,556)	0	0		0	0	0	(269,556)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/19/2019	11/21/2019	11/21/2019	Sale	0	1,939,591	1.2177	0	0	(118,905)	0	0		0	0	0	(118,905)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/19/2019	11/21/2019	11/21/2019	Sale	0	4,858,393	1.2177	0	0	(297,839)	0	0		0	0	0	(297,839)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/19/2019	11/21/2019	11/21/2019	Sale	0	1,939,591	1.2177	0	0	(118,905)	0	0		0	0	0	(118,905)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/20/2019	11/22/2019	11/22/2019	Sale	0	10,738,594	1.2197	0	0	(557,752)	0	0		0	0	0	(557,752)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/21/2019	09/03/2019	09/03/2019	Sale	0	115,272	1.2138	0	0	418	0	0		0	0	0	418	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/21/2019	09/03/2019	09/03/2019	Sale	0	1,730,218	1.2138	0	0	6,272	0	0		0	0	0	6,272	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/29/2019	12/02/2019	12/02/2019	Sale	0	8,362,859	1.2244	0	0	(462,744)	0	0		0	0	0	(462,744)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/29/2019	12/02/2019	12/02/2019	Sale	0	12,219,307	1.2244	0	0	(676,134)	0	0		0	0	0	(676,134)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/30/2019	10/31/2019	10/31/2019	Sale	0	1,308,121	1.22	0	0	(79,345)	0	0		0	0	0	(79,345)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/30/2019	10/31/2019	10/31/2019	Sale	0	1,786,464	1.22	0	0	(108,359)	0	0		0	0	0	(108,359)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/30/2019	10/31/2019	10/31/2019	Sale	0	3,221,492	1.22	0	0	(195,402)	0	0		0	0	0	(195,402)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/30/2019	10/31/2019	10/31/2019	Sale	0	1,132,403	1.22	0	0	(68,687)	0	0		0	0	0	(68,687)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/30/2019	10/31/2019	10/31/2019	Sale	0	1,347,169	1.22	0	0	(81,714)	0	0		0	0	0	(81,714)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/30/2019	10/31/2019	10/31/2019	Sale	0	1,758,723	1.22	0	0	(106,677)	0	0		0	0	0	(106,677)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/30/2019	10/31/2019	10/31/2019	Sale	0	117,171	1.22	0	0	(7,107)	0	0		0	0	0	(7,107)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/30/2019	10/31/2019	10/31/2019	Sale	0	9,394,786	1.22	0	0	(569,848)	0	0		0	0	0	(569,848)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	08/30/2019	10/31/2019	10/31/2019	Sale	0	625,906	1.22	0	0	(37,965)	0	0		0	0	0	(37,965)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/05/2019	11/29/2019	11/29/2019	Sale	0	3,014,113	1.2356	0	0	(141,241)	0	0		0	0	0	(141,241)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/05/2019	11/29/2019	11/29/2019	Sale	0	10,193,374	1.2356	0	0	(477,660)	0	0		0	0	0	(477,660)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/05/2019	11/29/2019	11/29/2019	Sale	0	6,894,925	1.2356	0	0	(323,095)	0	0		0	0	0	(323,095)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/11/2019	10/15/2019	10/15/2019	Sale	0	3,305,902	1.23403	0	0	(117,124)	0	0		0	0	0	(117,124)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/12/2019	12/16/2019	12/16/2019	Sale	0	613,376	1.23895	0	0	(46,810)	0	0		0	0	0	(46,810)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/12/2019	12/16/2019	12/16/2019	Sale	0	475,939	1.23895	0	0	(36,321)	0	0		0	0	0	(36,321)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/12/2019	12/16/2019	12/16/2019	Sale	0	288,447	1.23895	0	0	(22,013)	0	0		0	0	0	(22,013)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/12/2019	12/16/2019	12/16/2019	Sale	0	1,152,095	1.23895	0	0	(87,922)	0	0		0	0	0	(87,922)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/18/2019	10/10/2019	10/10/2019	Sale	0	1,995,603	1.24988	0	0	34,535	0	0		0	0	0	34,535	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/18/2019	10/10/2019	10/10/2019	Sale	0	2,099,811	1.24988	0	0	36,339	0	0		0	0	0	36,339	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/18/2019	10/10/2019	10/10/2019	Sale	0	1,131,790	1.24988	0	0	19,586	0	0		0	0	0	19,586	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/18/2019	10/10/2019	10/10/2019	Sale	0	3,127,394	1.24988	0	0	54,122	0	0		0	0	0	54,122	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/18/2019	12/20/2019	12/20/2019	Sale	0	5,441,575	1.2518	0	0	(230,608)	0	0		0	0	0	(230,608)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/18/2019	12/20/2019	12/20/2019	Sale	0	937,072	1.2518	0	0	(39,712)	0	0		0	0	0	(39,712)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/18/2019	12/20/2019	12/20/2019	Sale	0	1,062,777	1.2518	0	0	(45,039)	0	0		0	0	0	(45,039)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/18/2019	12/20/2019	12/20/2019	Sale	0	6,479,510	1.2518	0	0	(274,595)	0	0		0	0	0	(274,595)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/18/2019	12/20/2019	12/20/2019	Sale	0	6,970,902	1.2518	0	0	(295,420)	0	0		0	0	0	(295,420)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/18/2019	12/20/2019	12/20/2019	Sale	0	4,571,083	1.2518	0	0	(193,718)	0	0		0	0	0	(193,718)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/18/2019	12/20/2019	12/20/2019	Sale	0	5,259,166	1.2513	0	0	(225,069)	0	0		0	0	0	(225,069)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/18/2019	12/20/2019	12/20/2019	Sale	0	4,567,514	1.2513	0	0	(195,469)	0	0		0	0	0	(195,469)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/18/2019	12/20/2019	12/20/2019	Sale	0	9,428,338	1.2513	0	0	(403,490)	0	0		0	0	0	(403,490)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/18/2019	12/20/2019	12/20/2019	Sale	0	4,921,964	1.2513	0	0	(210,638)	0	0		0	0	0	(210,638)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/26/2019	12/30/2019	12/30/2019	Sale	0	118,635	1.23635	0	0	(7,197)	0	0		0	0	0	(7,197)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/26/2019	12/30/2019	12/30/2019	Sale	0	474,540	1.23635	0	0	(28,787)	0	0		0	0	0	(28,787)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/26/2019	12/30/2019	12/30/2019	Sale	0	237,270	1.23635	0	0	(14,393)	0	0		0	0	0	(14,393)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/26/2019	12/30/2019	12/30/2019	Sale	0	830,445	1.23635	0	0	(50,377)	0	0		0	0	0	(50,377)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/26/2019	12/30/2019	12/30/2019	Sale	0	830,445	1.23635	0	0	(50,377)	0	0		0	0	0	(50,377)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/26/2019	12/30/2019	12/30/2019	Sale	0	4,786,922	1.23635	0	0	(290,386)	0	0		0	0	0	(290,386)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/26/2019	12/30/2019	12/30/2019	Sale	0	118,635	1.23635	0	0	(7,197)	0	0		0	0	0	(7,197)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/26/2019	12/30/2019	12/30/2019	Sale	0	2,087,176	1.23635	0	0	(126,613)	0	0		0	0	0	(126,613)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/26/2019	12/30/2019	12/30/2019	Sale	0	3,190,007	1.23635	0	0	(193,514)	0	0		0	0	0	(193,514)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/26/2019	12/30/2019	12/30/2019	Sale	0	2,278,576	1.23635	0	0	(138,224)	0	0		0	0	0	(138,224)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	09/26/2019	12/30/2019	12/30/2019	Sale	0	1,367,146	1.23635	0	0	(82,934)	0	0		0	0	0	(82,934)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/04/2019	12/20/2019	12/20/2019	Sale	0	1,245,841	1.23415	0	0	(71,370)	0	0		0	0	0	(71,370)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/04/2019	12/20/2019	12/20/2019	Sale	0	4,435,344	1.23415	0	0	(254,085)	0	0		0	0	0	(254,085)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XVC02CZP30M085	10/11/2019	11/15/2019	11/15/2019	Sale	0	2,877,707	1.2697	0	0	(46,802)	0	0		0	0	0	(46,802)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/30/2019	12/02/2019	12/02/2019	Sale	0	10,006,064	1.28935	0	0	(21,730)	0	0		0	0	0	(21,730)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/30/2019	12/02/2019	12/02/2019	Sale	0	666,631	1.28935	0	0	(1,448)	0	0		0	0	0	(1,448)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/30/2019	12/02/2019	12/02/2019	Sale	0	1,402,116	1.28935	0	0	(3,045)	0	0		0	0	0	(3,045)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/30/2019	12/02/2019	12/02/2019	Sale	0	1,914,829	1.28935	0	0	(4,158)	0	0		0	0	0	(4,158)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/30/2019	12/02/2019	12/02/2019	Sale	0	3,452,971	1.28935	0	0	(7,499)	0	0		0	0	0	(7,499)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/30/2019	12/02/2019	12/02/2019	Sale	0	1,213,772	1.28935	0	0	(2,636)	0	0		0	0	0	(2,636)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/30/2019	12/02/2019	12/02/2019	Sale	0	1,443,970	1.28935	0	0	(3,136)	0	0		0	0	0	(3,136)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/30/2019	12/02/2019	12/02/2019	Sale	0	1,873,155	1.28935	0	0	(4,068)	0	0		0	0	0	(4,068)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	10/30/2019	12/02/2019	12/02/2019	Sale	0	124,795	1.28935	0	0	(271)	0	0		0	0	0	(271)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/11/2019	11/12/2019	11/12/2019	Sale	0	2,916,233	1.2873	0	0	7,701	0	0		0	0	0	7,701	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/22/2019	12/27/2019	12/27/2019	Sale	0	4,235,361	1.285	0	0	(79,104)	0	0		0	0	0	(79,104)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/26/2019	12/09/2019	12/09/2019	Sale	0	10,626,490	1.2861	0	0	(242,920)	0	0		0	0	0	(242,920)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/26/2019	12/09/2019	12/09/2019	Sale	0	3,142,181	1.2861	0	0	(71,830)	0	0		0	0	0	(71,830)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/26/2019	12/09/2019	12/09/2019	Sale	0	7,187,889	1.2861	0	0	(164,314)	0	0		0	0	0	(164,314)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/01/2018	02/08/2019	02/08/2019	Sale	0	1,816,990	1.29785	0	0	4,830	0	0		0	(30,802)	0	4,830	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/01/2018	02/08/2019	02/08/2019	Sale	0	2,076,560	1.29785	0	0	5,520	0	0		0	(35,202)	0	5,520	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/01/2018	02/08/2019	02/08/2019	Sale	0	7,397,745	1.29785	0	0	19,665	0	0		0	(125,409)	0	19,665	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/01/2018	02/08/2019	02/08/2019	Sale	0	59,181,960	1.29785	0	0	157,320	0	0		0	(1,003,268)	0	157,320	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/01/2018	02/08/2019	02/08/2019	Sale	0	4,802,045	1.29785	0	0	12,765	0	0		0	(81,406)	0	12,765	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/01/2018	02/08/2019	02/08/2019	Sale	0	908,495	1.29785	0	0	2,415	0	0		0	(15,401)	0	2,415	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/01/2018	02/08/2019	02/08/2019	Sale	0	5,321,185	1.29785	0	0	14,145	0	0		0	(90,206)	0	14,145	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/01/2018	02/08/2019	02/08/2019	Sale	0	19,727,320	1.29785	0	0	52,440	0	0		0	(334,423)	0	52,440	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/01/2018	02/08/2019	02/08/2019	Sale	0	2,465,915	1.29785	0	0	6,555	0	0		0	(41,803)	0	6,555	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/01/2018	02/08/2019	02/08/2019	Sale	0	16,482,695	1.29785	0	0	43,815	0	0		0	(279,419)	0	43,815	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/01/2018	02/08/2019	02/08/2019	Sale	0	42,050,340	1.29785	0	0	111,780	0	0		0	(712,849)	0	111,780	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/05/2019	05/08/2019	05/08/2019	Sale	0	1,693,679	1.30283	0	0	3,939	0	0		0	0	0	3,939	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/05/2019	05/08/2019	05/08/2019	Sale	0	2,084,528	1.30283	0	0	4,848	0	0		0	0	0	4,848	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/05/2019	05/08/2019	05/08/2019	Sale	0	7,295,848	1.30283	0	0	16,968	0	0		0	0	0	16,968	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/05/2019	05/08/2019	05/08/2019	Sale	0	57,063,954	1.30283	0	0	132,714	0	0		0	0	0	132,714	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/05/2019	05/08/2019	05/08/2019	Sale	0	4,559,905	1.30283	0	0	10,605	0	0		0	0	0	10,605	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/05/2019	05/08/2019	05/08/2019	Sale	0	911,981	1.30283	0	0	2,121	0	0		0	0	0	2,121	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/05/2019	05/08/2019	05/08/2019	Sale	0	5,211,320	1.30283	0	0	12,120	0	0		0	0	0	12,120	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/05/2019	05/08/2019	05/08/2019	Sale	0	19,542,450	1.30283	0	0	45,450	0	0		0	0	0	45,450	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/05/2019	05/08/2019	05/08/2019	Sale	0	2,345,094	1.30283	0	0	5,454	0	0		0	0	0	5,454	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/05/2019	05/08/2019	05/08/2019	Sale	0	15,894,526	1.30283	0	0	36,966	0	0		0	0	0	36,966	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/05/2019	05/08/2019	05/08/2019	Sale	0	41,951,126	1.30283	0	0	97,566	0	0		0	0	0	97,566	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2019	08/08/2019	08/08/2019	Sale	0	1,709,266	1.31482	0	0	131,911	0	0		0	0	0	131,911	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2019	08/08/2019	08/08/2019	Sale	0	2,103,712	1.31482	0	0	162,352	0	0		0	0	0	162,352	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2019	08/08/2019	08/08/2019	Sale	0	7,231,510	1.31482	0	0	558,085	0	0		0	0	0	558,085	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2019	08/08/2019	08/08/2019	Sale	0	57,063,188	1.31482	0	0	4,403,798	0	0		0	0	0	4,403,798	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2019	08/08/2019	08/08/2019	Sale	0	4,601,870	1.31482	0	0	355,145	0	0		0	0	0	355,145	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2019	08/08/2019	08/08/2019	Sale	0	920,374	1.31482	0	0	71,029	0	0		0	0	0	71,029	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2019	08/08/2019	08/08/2019	Sale	0	5,259,280	1.31482	0	0	405,880	0	0		0	0	0	405,880	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2019	08/08/2019	08/08/2019	Sale	0	19,590,818	1.31482	0	0	1,511,903	0	0		0	0	0	1,511,903	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2019	08/08/2019	08/08/2019	Sale	0	2,366,676	1.31482	0	0	182,646	0	0		0	0	0	182,646	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2019	08/08/2019	08/08/2019	Sale	0	15,646,358	1.31482	0	0	1,207,493	0	0		0	0	0	1,207,493	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	05/06/2019	08/08/2019	08/08/2019	Sale	0	42,205,722	1.31482	0	0	3,257,187	0	0		0	0	0	3,257,187	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2019	11/08/2019	11/08/2019	Sale	0	1,583,660	1.2182	0	0	(79,560)	0	0		0	0	0	(79,560)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2019	11/08/2019	11/08/2019	Sale	0	1,949,120	1.2182	0	0	(97,920)	0	0		0	0	0	(97,920)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2019	11/08/2019	11/08/2019	Sale	0	6,578,280	1.2182	0	0	(330,480)	0	0		0	0	0	(330,480)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2019	11/08/2019	11/08/2019	Sale	0	52,626,240	1.2182	0	0	(2,643,840)	0	0		0	0	0	(2,643,840)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2019	11/08/2019	11/08/2019	Sale	0	4,020,060	1.2182	0	0	(201,960)	0	0		0	0	0	(201,960)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2019	11/08/2019	11/08/2019	Sale	0	852,740	1.2182	0	0	(42,840)	0	0		0	0	0	(42,840)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2019	11/08/2019	11/08/2019	Sale	0	4,750,980	1.2182	0	0	(238,680)	0	0		0	0	0	(238,680)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2019	11/08/2019	11/08/2019	Sale	0	18,151,180	1.2182	0	0	(911,880)	0	0		0	0	0	(911,880)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2019	11/08/2019	11/08/2019	Sale	0	2,192,760	1.2182	0	0	(110,160)	0	0		0	0	0	(110,160)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2019	11/08/2019	11/08/2019	Sale	0	14,740,220	1.2182	0	0	(740,520)	0	0		0	0	0	(740,520)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	08/05/2019	11/08/2019	11/08/2019	Sale	0	39,347,860	1.2182	0	0	(1,976,760)	0	0		0	0	0	(1,976,760)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/21/2018	02/28/2019	02/28/2019	Sale	0	3,136,251	.753665	0	0	(23,456)	0	0		0	(85,055)	0	(23,456)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/21/2018	02/28/2019	02/28/2019	Sale	0	5,105,176	.753665	0	0	(38,182)	0	0		0	(138,452)	0	(38,182)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/21/2018	02/28/2019	02/28/2019	Sale	0	7,079,110	.753665	0	0	(52,946)	0	0		0	(191,985)	0	(52,946)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/21/2018	02/28/2019	02/28/2019	Sale	0	4,719,407	.753665	0	0	(35,297)	0	0		0	(127,990)	0	(35,297)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/21/2018	02/28/2019	02/28/2019	Sale	0	59,392	.753665	0	0	(444)	0	0		0	(1,611)	0	(444)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/21/2018	02/28/2019	02/28/2019	Sale	0	96,678	.753665	0	0	(723)	0	0		0	(2,622)	0	(723)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/21/2018	02/28/2019	02/28/2019	Sale	0	134,058	.753665	0	0	(1,003)	0	0		0	(3,636)	0	(1,003)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/21/2018	02/28/2019	02/28/2019	Sale	0	89,372	.753665	0	0	(668)	0	0		0	(2,424)	0	(668)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	11/29/2018	02/28/2019	02/28/2019	Sale	0	1,953,194	.754347	0	0	(12,828)	0	0		0	(54,681)	0	(12,828)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/28/2019	05/31/2019	05/31/2019	Sale	0	4,179,281	.761093	0	0	117,474	0	0		0	0	0	117,474	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/28/2019	05/31/2019	05/31/2019	Sale	0	2,214,843	.761093	0	0	62,256	0	0		0	0	0	62,256	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/28/2019	05/31/2019	05/31/2019	Sale	0	3,322,264	.761093	0	0	93,384	0	0		0	0	0	93,384	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/28/2019	05/31/2019	05/31/2019	Sale	0	1,471,859	.761093	0	0	41,372	0	0		0	0	0	41,372	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4T0XV02CZP30M085	02/28/2019	05/31/2019	05/31/2019	Sale	0	2,395,886	.761093	0	0	67,345	0	0		0	0	0	67,345	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2019	08/30/2019	08/30/2019	Sale	0	4,180,454	74173	0	0	(61,033)	0	0		0	0	0	(61,033)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2019	08/30/2019	08/30/2019	Sale	0	1,472,272	74173	0	0	(21,495)	0	0		0	0	0	(21,495)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2019	08/30/2019	08/30/2019	Sale	0	2,396,558	74173	0	0	(34,989)	0	0		0	0	0	(34,989)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2019	08/30/2019	08/30/2019	Sale	0	3,323,196	74173	0	0	(48,517)	0	0		0	0	0	(48,517)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2019	08/30/2019	08/30/2019	Sale	0	2,215,464	74173	0	0	(32,345)	0	0		0	0	0	(32,345)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/29/2019	11/29/2019	11/29/2019	Sale	0	4,241,022	752729	0	0	(799)	0	0		0	0	0	(799)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/29/2019	11/29/2019	11/29/2019	Sale	0	3,371,344	752729	0	0	(635)	0	0		0	0	0	(635)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/29/2019	11/29/2019	11/29/2019	Sale	0	2,431,281	752729	0	0	(458)	0	0		0	0	0	(458)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/29/2019	11/29/2019	11/29/2019	Sale	0	1,493,603	752729	0	0	(281)	0	0		0	0	0	(281)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/29/2019	11/29/2019	11/29/2019	Sale	0	2,247,563	752729	0	0	(423)	0	0		0	0	0	(423)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/17/2019	10/10/2019	10/10/2019	Sale	0	1,565,355	755287	0	0	5,537	0	0		0	0	0	5,537	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/17/2019	10/10/2019	10/10/2019	Sale	0	1,158,891	755287	0	0	4,099	0	0		0	0	0	4,099	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/17/2019	10/10/2019	10/10/2019	Sale	0	520,809	755287	0	0	1,842	0	0		0	0	0	1,842	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/19/2019	12/19/2019	Sale	0	5,118,925	149224	0	0	15,953	0	0		0	0	0	15,953	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/19/2019	12/19/2019	Sale	0	2,047,570	149224	0	0	6,381	0	0		0	0	0	6,381	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/19/2019	12/19/2019	Sale	0	3,071,355	149224	0	0	9,572	0	0		0	0	0	9,572	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/19/2019	12/19/2019	Sale	0	21,499,487	149224	0	0	67,003	0	0		0	0	0	67,003	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/19/2019	12/19/2019	Sale	0	10,237,851	149224	0	0	31,906	0	0		0	0	0	31,906	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000274 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/22/2019	03/27/2019	03/27/2019	Sale	0	3,445,124	1.13029	0	0	15,514	0	0		0	0	0	15,514	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000274 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/22/2019	03/27/2019	03/27/2019	Sale	0	22,967,493	1.13029	0	0	103,429	0	0		0	0	0	103,429	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000274 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/22/2019	03/27/2019	03/27/2019	Sale	0	2,870,937	1.13029	0	0	12,929	0	0		0	0	0	12,929	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000296 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/29/2019	07/31/2019	07/31/2019	Sale	0	1,300,136	1.1124	0	0	(1,169)	0	0		0	0	0	(1,169)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/26/2019	11/29/2019	11/29/2019	Sale	0	6,348,779	1.1019	0	0	(4,033)	0	0		0	0	0	(4,033)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/26/2019	11/29/2019	11/29/2019	Sale	0	8,162,715	1.1019	0	0	(5,186)	0	0		0	0	0	(5,186)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/26/2019	11/29/2019	11/29/2019	Sale	0	46,255,387	1.1019	0	0	(29,384)	0	0		0	0	0	(29,384)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/26/2019	11/29/2019	11/29/2019	Sale	0	19,046,336	1.1019	0	0	(12,100)	0	0		0	0	0	(12,100)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/26/2019	11/29/2019	11/29/2019	Sale	0	10,883,621	1.1019	0	0	(6,914)	0	0		0	0	0	(6,914)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/19/2019	12/19/2019	Sale	0	3,180,005	1.11495	0	0	9,412	0	0		0	0	0	9,412	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/19/2019	12/19/2019	Sale	0	1,272,002	1.11495	0	0	3,765	0	0		0	0	0	3,765	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/19/2019	12/19/2019	Sale	0	1,908,002	1.11495	0	0	5,647	0	0		0	0	0	5,647	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/17/2019	12/19/2019	12/19/2019	Sale	0	13,356,020	1.11495	0	0	39,531	0	0		0	0	0	39,531	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/17/2019	12/19/2019	12/19/2019	Sale	0	6,360,010	1.11495	0	0	18,824	0	0		0	0	0	18,824	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/03/2018	01/07/2019	01/07/2019	Sale	0	656,373	1.1603	0	0	8,005	0	0		0	(9,485)	0	8,005	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/03/2018	01/07/2019	01/07/2019	Sale	0	582,066	1.1603	0	0	7,098	0	0		0	(8,411)	0	7,098	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/25/2018	01/29/2019	01/29/2019	Sale	0	4,145,501	1.1451	0	0	13,033	0	0		0	1,874	0	13,033	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/25/2018	01/29/2019	01/29/2019	Sale	0	7,310,401	1.1451	0	0	22,983	0	0		0	3,304	0	22,983	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	10/25/2018	01/29/2019	01/29/2019	Sale	0	2,469,660	1.1451	0	0	7,764	0	0		0	1,116	0	7,764	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	11/29/2018	03/04/2019	03/04/2019	Sale	0	1,090,246	1.1466	0	0	13,740	0	0		0	2,164	0	13,740	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	11/29/2018	03/04/2019	03/04/2019	Sale	0	109,025	1.1466	0	0	1,374	0	0		0	216	0	1,374	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	11/29/2018	03/04/2019	03/04/2019	Sale	0	6,977,573	1.1466	0	0	87,935	0	0		0	13,851	0	87,935	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	11/29/2018	03/04/2019	03/04/2019	Sale	0	654,147	1.1466	0	0	8,244	0	0		0	1,299	0	8,244	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	11/29/2018	03/04/2019	03/04/2019	Sale	0	327,074	1.1466	0	0	4,122	0	0		0	649	0	4,122	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	11/29/2018	03/04/2019	03/04/2019	Sale	0	109,025	1.1466	0	0	1,374	0	0		0	216	0	1,374	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/13/2018	03/15/2019	03/15/2019	Sale	0	1,589,626	1.1444	0	0	16,391	0	0		0	7,774	0	16,391	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/13/2018	03/15/2019	03/15/2019	Sale	0	656,686	1.1444	0	0	6,771	0	0		0	3,212	0	6,771	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/13/2018	03/15/2019	03/15/2019	Sale	0	397,991	1.1444	0	0	4,104	0	0		0	1,946	0	4,104	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/13/2018	03/15/2019	03/15/2019	Sale	0	846,318	1.1444	0	0	8,726	0	0		0	4,139	0	8,726	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/18/2018	03/19/2019	03/19/2019	Sale	0	3,278,771	1.1454	0	0	30,772	0	0		0	14,352	0	30,772	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	12/19/2018	03/20/2019	03/20/2019	Sale	0	2,338,540	1.1527	0	0	35,503	0	0		0	(4,340)	0	35,503	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/04/2019	04/08/2019	04/08/2019	Sale	0	764,432	1.14932	0	0	15,411	0	0		0	0	0	15,411	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/04/2019	04/08/2019	04/08/2019	Sale	0	677,893	1.14932	0	0	13,666	0	0		0	0	0	13,666	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/25/2019	04/29/2019	04/29/2019	Sale	0	4,160,469	1.1494	0	0	118,726	0	0		0	0	0	118,726	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/25/2019	04/29/2019	04/29/2019	Sale	0	7,336,796	1.1494	0	0	209,367	0	0		0	0	0	209,367	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	01/25/2019	04/29/2019	04/29/2019	Sale	0	2,478,577	1.1494	0	0	70,730	0	0		0	0	0	70,730	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/28/2019	06/03/2019	06/03/2019	Sale	0	1,105,248	1.1452	0	0	24,176	0	0		0	0	0	24,176	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/28/2019	06/03/2019	06/03/2019	Sale	0	110,525	1.1452	0	0	2,418	0	0		0	0	0	2,418	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/28/2019	06/03/2019	06/03/2019	Sale	0	7,073,589	1.1452	0	0	154,727	0	0		0	0	0	154,727	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/28/2019	06/03/2019	06/03/2019	Sale	0	663,149	1.1452	0	0	14,506	0	0		0	0	0	14,506	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/28/2019	06/03/2019	06/03/2019	Sale	0	331,575	1.1452	0	0	7,253	0	0		0	0	0	7,253	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/28/2019	06/03/2019	06/03/2019	Sale	0	110,525	1.1452	0	0	2,418	0	0		0	0	0	2,418	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/13/2019	06/17/2019	06/17/2019	Sale	0	1,568,409	1.1417	0	0	26,239	0	0		0	0	0	26,239	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/13/2019	06/17/2019	06/17/2019	Sale	0	647,921	1.1417	0	0	10,839	0	0		0	0	0	10,839	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/13/2019	06/17/2019	06/17/2019	Sale	0	392,679	1.1417	0	0	6,569	0	0		0	0	0	6,569	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/13/2019	06/17/2019	06/17/2019	Sale	0	835,022	1.1417	0	0	13,969	0	0		0	0	0	13,969	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/18/2019	06/19/2019	06/19/2019	Sale	0	3,273,603	1.14325	0	0	62,136	0	0		0	0	0	62,136	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/18/2019	06/20/2019	06/20/2019	Sale	0	2,316,547	1.1415	0	0	25,164	0	0		0	0	0	25,164	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2019	04/09/2019	04/09/2019	Sale	0	392,531	1.13637	0	0	3,133	0	0		0	0	0	3,133	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2019	04/09/2019	04/09/2019	Sale	0	125,003	1.13637	0	0	998	0	0		0	0	0	998	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2019	04/09/2019	04/09/2019	Sale	0	124,052	1.13637	0	0	990	0	0		0	0	0	990	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2019	04/09/2019	04/09/2019	Sale	0	20,226	1.13637	0	0	161	0	0		0	0	0	161	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2019	04/09/2019	04/09/2019	Sale	0	23,804	1.13637	0	0	190	0	0		0	0	0	190	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2019	04/09/2019	04/09/2019	Sale	0	254,063	1.13637	0	0	2,028	0	0		0	0	0	2,028	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2019	04/09/2019	04/09/2019	Sale	0	134,321	1.13637	0	0	1,072	0	0		0	0	0	1,072	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2019	06/19/2019	06/19/2019	Sale	0	663,045	1.136	0	0	8,434	0	0		0	0	0	8,434	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/05/2019	07/10/2019	07/10/2019	Sale	0	694,916	1.13265	0	0	4,632	0	0		0	0	0	4,632	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/05/2019	07/10/2019	07/10/2019	Sale	0	616,246	1.13265	0	0	4,108	0	0		0	0	0	4,108	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/25/2019	07/29/2019	07/29/2019	Sale	0	4,064,185	1.1228	0	0	34,930	0	0		0	0	0	34,930	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/25/2019	07/29/2019	07/29/2019	Sale	0	7,167,004	1.1228	0	0	61,597	0	0		0	0	0	61,597	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	04/25/2019	07/29/2019	07/29/2019	Sale	0	2,421,216	1.1228	0	0	20,809	0	0		0	0	0	20,809	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/09/2019	05/13/2019	05/13/2019	Sale	0	121,704	1.1217	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/30/2019	07/03/2019	07/03/2019	Sale	0	1,079,126	1.1162	0	0	(11,553)	0	0		0	0	0	(11,553)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/30/2019	07/03/2019	07/03/2019	Sale	0	107,913	1.1162	0	0	(1,155)	0	0		0	0	0	(1,155)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/30/2019	07/03/2019	07/03/2019	Sale	0	6,906,406	1.1162	0	0	(73,940)	0	0		0	0	0	(73,940)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/30/2019	07/03/2019	07/03/2019	Sale	0	647,476	1.1162	0	0	(6,932)	0	0		0	0	0	(6,932)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/30/2019	07/03/2019	07/03/2019	Sale	0	323,738	1.1162	0	0	(3,466)	0	0		0	0	0	(3,466)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	05/30/2019	07/03/2019	07/03/2019	Sale	0	107,913	1.1162	0	0	(1,155)	0	0		0	0	0	(1,155)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/11/2019	06/13/2019	06/13/2019	Sale	0	98,910	1.1332	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/13/2019	09/16/2019	09/16/2019	Sale	0	1,539,315	1.1354	0	0	48,332	0	0		0	0	0	48,332	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/13/2019	09/16/2019	09/16/2019	Sale	0	635,903	1.1354	0	0	19,966	0	0		0	0	0	19,966	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/13/2019	09/16/2019	09/16/2019	Sale	0	385,395	1.1354	0	0	12,101	0	0		0	0	0	12,101	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/13/2019	09/16/2019	09/16/2019	Sale	0	819,532	1.1354	0	0	25,732	0	0		0	0	0	25,732	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/17/2019	09/19/2019	09/19/2019	Sale	0	3,901,863	1.1317	0	0	89,815	0	0		0	0	0	89,815	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/18/2019	09/20/2019	09/20/2019	Sale	0	2,249,018	1.128	0	0	53,534	0	0		0	0	0	53,534	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/28/2019	07/25/2019	07/25/2019	Sale	0	1,107,925	1.14045	0	0	23,898	0	0		0	0	0	23,898	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/28/2019	07/25/2019	07/25/2019	Sale	0	110,793	1.14045	0	0	2,390	0	0		0	0	0	2,390	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/28/2019	07/25/2019	07/25/2019	Sale	0	7,090,721	1.14045	0	0	152,950	0	0		0	0	0	152,950	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/28/2019	07/25/2019	07/25/2019	Sale	0	664,755	1.14045	0	0	14,339	0	0		0	0	0	14,339	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/28/2019	07/25/2019	07/25/2019	Sale	0	332,378	1.14045	0	0	7,170	0	0		0	0	0	7,170	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	06/28/2019	07/25/2019	07/25/2019	Sale	0	110,793	1.14045	0	0	2,390	0	0		0	0	0	2,390	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/09/2019	10/10/2019	10/10/2019	Sale	0	541,227	1.1279	0	0	12,740	0	0		0	0	0	12,740	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/09/2019	10/10/2019	10/10/2019	Sale	0	715,674	1.1279	0	0	16,846	0	0		0	0	0	16,846	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC02CZP30M085	07/09/2019	10/10/2019	10/10/2019	Sale	0	2,615,569	1.1279	0	0	61,569	0	0		0	0	0	61,569	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2019	10/10/2019	10/10/2019	Sale	0	1,016,429	1.1279	0	0	23,926	0	0		0	0	0	23,926	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2019	10/10/2019	10/10/2019	Sale	0	634,655	1.1279	0	0	14,939	0	0		0	0	0	14,939	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2019	10/10/2019	10/10/2019	Sale	0	1,321,357	1.1279	0	0	31,104	0	0		0	0	0	31,104	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2019	10/10/2019	10/10/2019	Sale	0	440,293	1.1279	0	0	10,364	0	0		0	0	0	10,364	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/25/2019	10/28/2019	10/28/2019	Sale	0	4,067,443	1.1237	0	0	52,304	0	0		0	0	0	52,304	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/25/2019	10/28/2019	10/28/2019	Sale	0	7,172,749	1.1237	0	0	92,237	0	0		0	0	0	92,237	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/25/2019	10/28/2019	10/28/2019	Sale	0	2,423,157	1.1237	0	0	31,160	0	0		0	0	0	31,160	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/12/2019	12/16/2019	12/16/2019	Sale	0	1,488,972	1.1123	0	0	(1,941)	0	0		0	0	0	(1,941)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/12/2019	12/16/2019	12/16/2019	Sale	0	615,106	1.1123	0	0	(802)	0	0		0	0	0	(802)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/12/2019	12/16/2019	12/16/2019	Sale	0	372,791	1.1123	0	0	(486)	0	0		0	0	0	(486)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/12/2019	12/16/2019	12/16/2019	Sale	0	792,730	1.1123	0	0	(1,033)	0	0		0	0	0	(1,033)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/17/2019	12/19/2019	12/19/2019	Sale	0	3,839,741	1.11385	0	0	7,584	0	0		0	0	0	7,584	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/18/2019	12/20/2019	12/20/2019	Sale	0	2,168,735	1.1106	0	0	4,101	0	0		0	0	0	4,101	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	01/10/2019	01/10/2019	Sale	0	231,710	1.15855	0	0	1,280	0	0		0	(2,946)	0	1,280	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	01/10/2019	01/10/2019	Sale	0	1,274,405	1.15855	0	0	7,040	0	0		0	(16,205)	0	7,040	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	01/10/2019	01/10/2019	Sale	0	3,823,215	1.15855	0	0	21,120	0	0		0	(48,616)	0	21,120	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	01/10/2019	01/10/2019	Sale	0	70,439,840	1.15855	0	0	389,120	0	0		0	(895,721)	0	389,120	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	01/10/2019	01/10/2019	Sale	0	810,985	1.15855	0	0	4,480	0	0		0	(10,313)	0	4,480	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	01/10/2019	01/10/2019	Sale	0	231,710	1.15855	0	0	1,280	0	0		0	(2,946)	0	1,280	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	01/10/2019	01/10/2019	Sale	0	1,621,970	1.15855	0	0	8,960	0	0		0	(20,625)	0	8,960	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	01/10/2019	01/10/2019	Sale	0	579,275	1.15855	0	0	3,200	0	0		0	(7,366)	0	3,200	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	01/10/2019	01/10/2019	Sale	0	5,908,605	1.15855	0	0	32,640	0	0		0	(75,135)	0	32,640	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	01/10/2019	01/10/2019	Sale	0	1,853,680	1.15855	0	0	10,240	0	0		0	(23,572)	0	10,240	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	01/10/2019	01/10/2019	Sale	0	5,329,330	1.15855	0	0	29,440	0	0		0	(67,768)	0	29,440	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	01/10/2019	01/10/2019	Sale	0	1,158,550	1.15855	0	0	6,400	0	0		0	(14,732)	0	6,400	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	01/10/2019	01/10/2019	Sale	0	17,494,105	1.15855	0	0	96,640	0	0		0	(222,457)	0	96,640	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	01/10/2019	01/10/2019	Sale	0	34,988,210	1.15855	0	0	193,280	0	0		0	(444,914)	0	193,280	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	01/10/2019	01/10/2019	Sale	0	100,562,140	1.15855	0	0	555,520	0	0		0	(1,278,760)	0	555,520	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	01/10/2019	01/10/2019	Sale	0	4,634,200	1.15855	0	0	25,600	0	0		0	(58,929)	0	25,600	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	01/10/2019	01/10/2019	Sale	0	4,518,345	1.15855	0	0	24,960	0	0		0	(57,456)	0	24,960	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	01/10/2019	01/10/2019	Sale	0	4,750,055	1.15855	0	0	26,240	0	0		0	(60,402)	0	26,240	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	01/10/2019	01/10/2019	Sale	0	695,130	1.15855	0	0	3,840	0	0		0	(8,839)	0	3,840	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	01/10/2019	01/10/2019	Sale	0	20,622,190	1.15855	0	0	113,920	0	0		0	(262,234)	0	113,920	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	01/10/2019	01/10/2019	Sale	0	42,982,205	1.15855	0	0	237,440	0	0		0	(546,567)	0	237,440	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	01/10/2019	01/10/2019	Sale	0	24,677,115	1.15855	0	0	136,320	0	0		0	(313,797)	0	136,320	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	01/10/2019	01/10/2019	Sale	0	33,018,675	1.15855	0	0	182,400	0	0		0	(419,869)	0	182,400	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	01/10/2019	01/10/2019	Sale	0	347,565	1.15855	0	0	1,920	0	0		0	(4,420)	0	1,920	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	04/10/2019	04/10/2019	Sale	0	346,539	1.15513	0	0	9,009	0	0		0	0	0	9,009	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	04/10/2019	04/10/2019	Sale	0	1,501,669	1.15513	0	0	39,039	0	0		0	0	0	39,039	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	04/10/2019	04/10/2019	Sale	0	4,736,033	1.15513	0	0	123,123	0	0		0	0	0	123,123	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	04/10/2019	04/10/2019	Sale	0	74,967,937	1.15513	0	0	1,948,947	0	0		0	0	0	1,948,947	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	04/10/2019	04/10/2019	Sale	0	693,078	1.15513	0	0	18,018	0	0		0	0	0	18,018	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	04/10/2019	04/10/2019	Sale	0	115,513	1.15513	0	0	3,003	0	0		0	0	0	3,003	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	04/10/2019	04/10/2019	Sale	0	1,963,721	1.15513	0	0	51,051	0	0		0	0	0	51,051	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	04/10/2019	04/10/2019	Sale	0	693,078	1.15513	0	0	18,018	0	0		0	0	0	18,018	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	04/10/2019	04/10/2019	Sale	0	6,815,267	1.15513	0	0	177,177	0	0		0	0	0	177,177	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	04/10/2019	04/10/2019	Sale	0	2,656,799	1.15513	0	0	69,069	0	0		0	0	0	69,069	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	04/10/2019	04/10/2019	Sale	0	6,122,189	1.15513	0	0	159,159	0	0		0	0	0	159,159	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	04/10/2019	04/10/2019	Sale	0	115,513	1.15513	0	0	3,003	0	0		0	0	0	3,003	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	04/10/2019	04/10/2019	Sale	0	1,039,617	1.15513	0	0	27,027	0	0		0	0	0	27,027	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	04/10/2019	04/10/2019	Sale	0	19,868,236	1.15513	0	0	516,516	0	0		0	0	0	516,516	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	04/10/2019	04/10/2019	Sale	0	42,393,271	1.15513	0	0	1,102,101	0	0		0	0	0	1,102,101	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	04/10/2019	04/10/2019	Sale	0	124,985,066	1.15513	0	0	3,249,246	0	0		0	0	0	3,249,246	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	04/10/2019	04/10/2019	Sale	0	4,273,981	1.15513	0	0	111,111	0	0		0	0	0	111,111	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	04/10/2019	04/10/2019	Sale	0	4,042,955	1.15513	0	0	105,105	0	0		0	0	0	105,105	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	04/10/2019	04/10/2019	Sale	0	7,161,806	1.15513	0	0	186,186	0	0		0	0	0	186,186	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	04/10/2019	04/10/2019	Sale	0	693,078	1.15513	0	0	18,018	0	0		0	0	0	18,018	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	04/10/2019	04/10/2019	Sale	0	36,733,134	1.15513	0	0	954,954	0	0		0	0	0	954,954	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	04/10/2019	04/10/2019	Sale	0	39,389,933	1.15513	0	0	1,024,023	0	0		0	0	0	1,024,023	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	04/10/2019	04/10/2019	Sale	0	4,389,494	1.15513	0	0	114,114	0	0		0	0	0	114,114	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	04/10/2019	04/10/2019	Sale	0	38,350,316	1.15513	0	0	996,996	0	0		0	0	0	996,996	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/07/2019	04/10/2019	04/10/2019	Sale	0	32,690,179	1.15513	0	0	849,849	0	0		0	0	0	849,849	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	07/10/2019	07/10/2019	Sale	0	227,036	1.13518	0	0	2,016	0	0		0	0	0	2,016	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	07/10/2019	07/10/2019	Sale	0	1,475,734	1.13518	0	0	13,104	0	0		0	0	0	13,104	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	07/10/2019	07/10/2019	Sale	0	4,654,238	1.13518	0	0	41,328	0	0		0	0	0	41,328	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	07/10/2019	07/10/2019	Sale	0	65,045,814	1.13518	0	0	577,584	0	0		0	0	0	577,584	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	07/10/2019	07/10/2019	Sale	0	681,108	1.13518	0	0	6,048	0	0		0	0	0	6,048	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	07/10/2019	07/10/2019	Sale	0	1,702,770	1.13518	0	0	15,120	0	0		0	0	0	15,120	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	07/10/2019	07/10/2019	Sale	0	567,590	1.13518	0	0	5,040	0	0		0	0	0	5,040	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	07/10/2019	07/10/2019	Sale	0	7,151,634	1.13518	0	0	63,504	0	0		0	0	0	63,504	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	07/10/2019	07/10/2019	Sale	0	113,518	1.13518	0	0	1,008	0	0		0	0	0	1,008	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	07/10/2019	07/10/2019	Sale	0	2,837,950	1.13518	0	0	25,200	0	0		0	0	0	25,200	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	07/10/2019	07/10/2019	Sale	0	6,357,008	1.13518	0	0	56,448	0	0		0	0	0	56,448	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	07/10/2019	07/10/2019	Sale	0	1,135,180	1.13518	0	0	10,080	0	0		0	0	0	10,080	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	07/10/2019	07/10/2019	Sale	0	19,638,614	1.13518	0	0	174,384	0	0		0	0	0	174,384	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	07/10/2019	07/10/2019	Sale	0	41,774,624	1.13518	0	0	370,944	0	0		0	0	0	370,944	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	07/10/2019	07/10/2019	Sale	0	126,118,498	1.13518	0	0	1,119,888	0	0		0	0	0	1,119,888	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	07/10/2019	07/10/2019	Sale	0	3,973,130	1.13518	0	0	35,280	0	0		0	0	0	35,280	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	07/10/2019	07/10/2019	Sale	0	4,086,648	1.13518	0	0	36,288	0	0		0	0	0	36,288	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	07/10/2019	07/10/2019	Sale	0	6,924,598	1.13518	0	0	61,488	0	0		0	0	0	61,488	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	07/10/2019	07/10/2019	Sale	0	567,590	1.13518	0	0	5,040	0	0		0	0	0	5,040	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	07/10/2019	07/10/2019	Sale	0	36,552,796	1.13518	0	0	324,576	0	0		0	0	0	324,576	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	07/10/2019	07/10/2019	Sale	0	38,709,638	1.13518	0	0	343,728	0	0		0	0	0	343,728	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	07/10/2019	07/10/2019	Sale	0	4,540,720	1.13518	0	0	40,320	0	0		0	0	0	40,320	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	07/10/2019	07/10/2019	Sale	0	39,050,192	1.13518	0	0	346,752	0	0		0	0	0	346,752	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/08/2019	07/10/2019	07/10/2019	Sale	0	32,239,112	1.13518	0	0	286,272	0	0		0	0	0	286,272	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	08/12/2019	08/12/2019	Sale	0	17,204,424	1.13187	0	0	151,544	0	0		0	0	0	151,544	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	08/12/2019	08/12/2019	Sale	0	33,729,726	1.13187	0	0	297,106	0	0		0	0	0	297,106	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	08/12/2019	08/12/2019	Sale	0	56,253,939	1.13187	0	0	495,509	0	0		0	0	0	495,509	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	08/12/2019	08/12/2019	Sale	0	1,584,618	1.13187	0	0	13,958	0	0		0	0	0	13,958	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	08/12/2019	08/12/2019	Sale	0	3,735,171	1.13187	0	0	32,901	0	0		0	0	0	32,901	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	08/12/2019	08/12/2019	Sale	0	4,074,732	1.13187	0	0	35,892	0	0		0	0	0	35,892	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	08/12/2019	08/12/2019	Sale	0	27,504,441	1.13187	0	0	242,271	0	0		0	0	0	242,271	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	08/12/2019	08/12/2019	Sale	0	52,631,955	1.13187	0	0	463,605	0	0		0	0	0	463,605	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	08/12/2019	08/12/2019	Sale	0	3,735,171	1.13187	0	0	32,901	0	0		0	0	0	32,901	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	08/12/2019	08/12/2019	Sale	0	22,863,774	1.13187	0	0	201,394	0	0		0	0	0	201,394	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	08/12/2019	08/12/2019	Sale	0	30,673,677	1.13187	0	0	270,187	0	0		0	0	0	270,187	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	10/10/2019	10/10/2019	Sale	0	227,386	1.13693	0	0	7,116	0	0		0	0	0	7,116	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	10/10/2019	10/10/2019	Sale	0	1,591,702	1.13693	0	0	49,812	0	0		0	0	0	49,812	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	10/10/2019	10/10/2019	Sale	0	5,002,492	1.13693	0	0	156,552	0	0		0	0	0	156,552	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	10/10/2019	10/10/2019	Sale	0	61,166,834	1.13693	0	0	1,914,204	0	0		0	0	0	1,914,204	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	10/10/2019	10/10/2019	Sale	0	682,158	1.13693	0	0	21,348	0	0		0	0	0	21,348	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	10/10/2019	10/10/2019	Sale	0	1,705,395	1.13693	0	0	53,370	0	0		0	0	0	53,370	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	10/10/2019	10/10/2019	Sale	0	454,772	1.13693	0	0	14,232	0	0		0	0	0	14,232	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	10/10/2019	10/10/2019	Sale	0	7,503,738	1.13693	0	0	234,828	0	0		0	0	0	234,828	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	10/10/2019	10/10/2019	Sale	0	113,693	1.13693	0	0	3,558	0	0		0	0	0	3,558	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	10/10/2019	10/10/2019	Sale	0	3,183,404	1.13693	0	0	99,624	0	0		0	0	0	99,624	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	10/10/2019	10/10/2019	Sale	0	6,594,194	1.13693	0	0	206,364	0	0		0	0	0	206,364	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	10/10/2019	10/10/2019	Sale	0	1,250,623	1.13693	0	0	39,138	0	0		0	0	0	39,138	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	10/10/2019	10/10/2019	Sale	0	2,501,246	1.13693	0	0	78,276	0	0		0	0	0	78,276	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	10/10/2019	10/10/2019	Sale	0	8,299,589	1.13693	0	0	259,734	0	0		0	0	0	259,734	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	10/10/2019	10/10/2019	Sale	0	70,148,581	1.13693	0	0	2,195,286	0	0		0	0	0	2,195,286	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	10/10/2019	10/10/2019	Sale	0	2,501,246	1.13693	0	0	78,276	0	0		0	0	0	78,276	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	10/10/2019	10/10/2019	Sale	0	227,386	1.13693	0	0	7,116	0	0		0	0	0	7,116	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	10/10/2019	10/10/2019	Sale	0	3,069,711	1.13693	0	0	96,066	0	0		0	0	0	96,066	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	10/10/2019	10/10/2019	Sale	0	568,465	1.13693	0	0	17,790	0	0		0	0	0	17,790	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	10/10/2019	10/10/2019	Sale	0	8,981,747	1.13693	0	0	281,082	0	0		0	0	0	281,082	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	10/10/2019	10/10/2019	Sale	0	795,851	1.13693	0	0	24,906	0	0		0	0	0	24,906	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	10/10/2019	10/10/2019	Sale	0	15,234,862	1.13693	0	0	476,772	0	0		0	0	0	476,772	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/01/2019	10/10/2019	10/10/2019	Sale	0	1,364,316	1.13693	0	0	42,696	0	0		0	0	0	42,696	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/08/2019	09/12/2019	09/12/2019	Sale	0	10,450,410	1.1237	0	0	192,045	0	0		0	0	0	192,045	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/08/2019	09/12/2019	09/12/2019	Sale	0	21,799,780	1.1237	0	0	400,610	0	0		0	0	0	400,610	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/08/2019	09/12/2019	09/12/2019	Sale	0	40,340,830	1.1237	0	0	741,335	0	0		0	0	0	741,335	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/08/2019	09/12/2019	09/12/2019	Sale	0	786,590	1.1237	0	0	14,455	0	0		0	0	0	14,455	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/08/2019	09/12/2019	09/12/2019	Sale	0	2,022,660	1.1237	0	0	37,170	0	0		0	0	0	37,170	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/08/2019	09/12/2019	09/12/2019	Sale	0	3,483,470	1.1237	0	0	64,015	0	0		0	0	0	64,015	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/08/2019	09/12/2019	09/12/2019	Sale	0	22,361,630	1.1237	0	0	410,935	0	0		0	0	0	410,935	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/08/2019	09/12/2019	09/12/2019	Sale	0	28,204,870	1.1237	0	0	518,315	0	0		0	0	0	518,315	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/08/2019	09/12/2019	09/12/2019	Sale	0	3,932,950	1.1237	0	0	72,275	0	0		0	0	0	72,275	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/08/2019	09/12/2019	09/12/2019	Sale	0	18,653,420	1.1237	0	0	342,790	0	0		0	0	0	342,790	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/08/2019	09/12/2019	09/12/2019	Sale	0	16,293,650	1.1237	0	0	299,425	0	0		0	0	0	299,425	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/09/2019	10/10/2019	10/10/2019	Sale	0	10,284,870	1.1059	0	0	42,315	0	0		0	0	0	42,315	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/09/2019	10/10/2019	10/10/2019	Sale	0	21,343,870	1.1059	0	0	87,815	0	0		0	0	0	87,815	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/09/2019	10/10/2019	10/10/2019	Sale	0	39,370,040	1.1059	0	0	161,980	0	0		0	0	0	161,980	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/09/2019	10/10/2019	10/10/2019	Sale	0	884,720	1.1059	0	0	3,640	0	0		0	0	0	3,640	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/09/2019	10/10/2019	10/10/2019	Sale	0	1,990,620	1.1059	0	0	8,190	0	0		0	0	0	8,190	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/09/2019	10/10/2019	10/10/2019	Sale	0	3,317,700	1.1059	0	0	13,650	0	0		0	0	0	13,650	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/09/2019	10/10/2019	10/10/2019	Sale	0	21,786,230	1.1059	0	0	89,635	0	0		0	0	0	89,635	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/09/2019	10/10/2019	10/10/2019	Sale	0	27,758,090	1.1059	0	0	114,205	0	0		0	0	0	114,205	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/09/2019	10/10/2019	10/10/2019	Sale	0	3,870,650	1.1059	0	0	15,925	0	0		0	0	0	15,925	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/09/2019	10/10/2019	10/10/2019	Sale	0	18,136,760	1.1059	0	0	74,620	0	0		0	0	0	74,620	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/09/2019	10/10/2019	10/10/2019	Sale	0	16,035,550	1.1059	0	0	65,975	0	0		0	0	0	65,975	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/19/2019	12/19/2019	Sale	0	2,082,724	106564	0	0	10,885	0	0		0	0	0	10,885	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/19/2019	12/19/2019	Sale	0	833,090	106564	0	0	4,354	0	0		0	0	0	4,354	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/17/2019	12/19/2019	12/19/2019	Sale	0	1,249,635	106564	0	0	6,531	0	0		0	0	0	6,531	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Swedish Krona	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVQ2CZP30M085	12/17/2019	12/19/2019	12/19/2019	Sale	0	8,747,442	106564	0	0	45,716	0	0		0	0	0	45,716	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVQ2CZP30M085	12/17/2019	12/19/2019	12/19/2019	Sale	0	4,165,449	106564	0	0	21,769	0	0		0	0	0	21,769	0	0	FX (Foreign Exchange)
1439999999. Subtotal - Forwards - Hedging Other												0	0	51,855,935	0	0	XXX	0	(11,231,343)	0	51,855,935	0	0	XXX
1479999999. Subtotal - Forwards												0	0	116,737,182	0	0	XXX	0	(11,231,343)	0	116,737,181	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(864,310)	(4,499)	135,589,859	4,211,251	0	XXX	716,305	(87,966,154)	(770)	95,025,403	19,417,854	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												32,786,507	(5,517,307)	(126,546,685)	16,024,729	0	XXX	13,491,588	(20,999,704)	274,661	(153,174,411)	149,683	0	XXX
1719999999. Subtotal - Replication												56,208,800	102,830,162	187,478,101	28,941,009	0	XXX	0	0	(4,557,333)	34,971,984	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												88,130,997	97,308,356	196,521,275	49,176,989	0	XXX	14,207,892	(108,965,858)	(4,283,443)	(23,177,024)	19,567,537	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
38H0	88	8,800,000	US ULTRA 10YR NOTE MAR 16 Mar 2020 000038H0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04Q2QBFQTQ27	11/20/2019	142.2515	140.7031	(15,125)	0	0	0	0	(136,254)	(136,254)	145,200	PD (Duration)	1,000
38H0	1,273	127,300,000	US ULTRA 10YR NOTE MAR 16 Mar 2020 000038H0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04Q2QBFQTQ27	11/26/2019	142.4468	140.7031	(218,797)	0	0	0	0	(2,219,676)	(2,219,676)	2,100,450	PD (Duration)	1,000
38H0	302	30,200,000	US ULTRA 10YR NOTE MAR 16 Mar 2020 000038H0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04Q2QBFQTQ27	11/26/2019	142.4468	140.7031	(51,906)	0	0	0	0	(526,585)	(526,585)	498,300	PD (Duration)	1,000
38H0	2,055	205,500,000	US ULTRA 10YR NOTE MAR 16 Mar 2020 000038H0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04Q2QBFQTQ27	11/26/2019	142.4546	140.7031	(353,203)	0	0	0	0	(3,599,271)	(3,599,271)	3,390,750	PD (Duration)	1,000
TYH0	700	70,000,000	U.S. Ten Year Note Future Mar 2020 0000TYH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04Q2QBFQTQ27	11/26/2019	129.5796	128.4219	(76,563)	0	0	0	0	(810,404)	(810,404)	805,000	PD (Duration)	1,000
USH0	412	41,200,000	U.S. Long Bond Future Mar 2020 0000USH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04Q2QBFQTQ27	11/26/2019	159.2828	155.9063	(141,625)	0	0	0	0	(1,391,126)	(1,391,126)	1,112,400	PD (Duration)	1,000
USH0	1,554	155,400,000	U.S. Long Bond Future Mar 2020 0000USH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04Q2QBFQTQ27	11/26/2019	159.2828	155.9063	(534,188)	0	0	0	0	(5,247,112)	(5,247,112)	4,195,800	PD (Duration)	1,000
USH0	446	44,600,000	U.S. Long Bond Future Mar 2020 0000USH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04Q2QBFQTQ27	11/26/2019	159.2828	155.9063	(153,313)	0	0	0	0	(1,505,928)	(1,505,928)	1,204,200	PD (Duration)	1,000
USH0	11,306	1,130,600,000	U.S. Long Bond Future Mar 2020 0000USH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04Q2QBFQTQ27	11/26/2019	159.2828	155.9063	(3,886,438)	0	0	0	0	(38,174,935)	(38,174,935)	30,526,200	PD (Duration)	1,000
WNH0	4,222	422,200,000	US ULTRA T-BOND Mar 2020 0000WNH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04Q2QBFQTQ27	11/20/2019	186.0719	181.6563	(4,881,688)	0	0	0	0	(18,642,800)	(18,642,800)	18,154,600	PD (Duration)	1,000
WNH0	12	1,200,000	US ULTRA T-BOND Mar 2020 0000WNH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04Q2QBFQTQ27	11/20/2019	187.5016	181.6563	(13,875)	0	0	0	0	(70,144)	(70,144)	51,600	PD (Duration)	1,000
WNH0	375	37,500,000	US ULTRA T-BOND Mar 2020 0000WNH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04Q2QBFQTQ27	11/26/2019	187.6891	181.6563	(433,594)	0	0	0	0	(2,262,308)	(2,262,308)	1,612,500	PD (Duration)	1,000
WNH0	446	44,600,000	US ULTRA T-BOND Mar 2020 0000WNH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04Q2QBFQTQ27	11/26/2019	187.6891	181.6563	(515,688)	0	0	0	0	(2,690,638)	(2,690,638)	1,917,800	PD (Duration)	1,000
WNH0	3,219	321,900,000	US ULTRA T-BOND Mar 2020 0000WNH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04Q2QBFQTQ27	11/26/2019	187.6891	181.6563	(3,721,969)	0	0	0	0	(19,419,648)	(19,419,648)	13,841,700	PD (Duration)	1,000
WNH0	5,180	518,000,000	US ULTRA T-BOND Mar 2020 0000WNH0	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04Q2QBFQTQ27	11/26/2019	187.6891	181.6563	(5,989,375)	0	0	0	0	(31,250,008)	(31,250,008)	22,274,000	PD (Duration)	1,000
1539999999. Subtotal - Long Futures - Hedging Other												(20,987,344)	0	0	0	0	(127,946,836)	(127,946,836)	101,830,500	XXX	XXX
1579999999. Subtotal - Long Futures												(20,987,344)	0	0	0	0	(127,946,836)	(127,946,836)	101,830,500	XXX	XXX
TUH0	326	65,200,000	US 2YR NT FUT Mar 2020 0000TUH0	Bond Portfolio Hedge	D1	Interest Rate	04/03/2020	CBT 549300EX04Q2QBFQTQ27	11/20/2019	107.8431	107.7500	(15,281)	0	0	0	0	60,695	60,695	176,040	PD (Duration)	2,000
TYH0	1,500	150,000,000	U.S. Ten Year Note Future Mar 2020 0000TYH0	Liability Hedge	N/A	Interest Rate	03/31/2020	CBT 549300EX04Q2QBFQTQ27	11/26/2019	129.5767	128.4219	164,063	0	0	0	0	1,732,170	1,732,170	1,725,000	LD (Liability Cashflow)	1,000
1609999999. Subtotal - Short Futures - Hedging Other												148,781	0	0	0	0	1,792,865	1,792,865	1,901,040	XXX	XXX
1649999999. Subtotal - Short Futures												148,781	0	0	0	0	1,792,865	1,792,865	1,901,040	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												(20,838,563)	0	0	0	0	(126,153,971)	(126,153,971)	103,731,540	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												(20,838,563)	0	0	0	0	(126,153,971)	(126,153,971)	103,731,540	XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0005	LD (Liability Cashflow) - Hedges against impact of changes in interest rates on value of liability cashflows contributed approximately -0.01 years to general account portfolio duration.
0006	PD (Duration) - Hedges against impact of changes in interest rates on portfolio value contributed approximately 0.37 years to general account portfolio duration.
	Note that duration dollar based contribution to general account portfolio duration uses duration dollars divided by general account invested assets ($206B) as of 12/31/2018

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
38H0	613	61,300,000	US ULTRA 10YR NOTE MAR 16 Mar 2020 000038H0 ...	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/26/2019	142.4468	12/12/2019	140.8890	Sale or Payoff Sale	(954,826)	(954,826)	0	0	PD (Duration)	1,000
38H0	200	20,000,000	US ULTRA 10YR NOTE MAR 16 Mar 2020 000038H0 ...	Bond Portfolio Hedge	D1	Interest Rate	03/31/2020	CBT 549300EX04020BFQTQ27	11/26/2019	142.4468	12/12/2019	140.9050	Sale or Payoff Sale	(308,401)	(308,401)	0	0	PD (Duration)	1,000
38H9	222	22,200,000	US ULTRA 10YR NOTE MAR 16 Mar 2019 000038H9 ...	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/21/2018	126.0796	02/19/2019	130.2950	Sale or Payoff Sale	935,910	935,910	0	0	PD (Duration)	1,000
38H9	833	83,300,000	US ULTRA 10YR NOTE MAR 16 Mar 2019 000038H9 ...	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/21/2018	126.0874	02/19/2019	130.2950	Sale or Payoff Sale	3,505,262	3,505,262	0	0	PD (Duration)	1,000
38H9	1,997	199,700,000	US ULTRA 10YR NOTE MAR 16 Mar 2019 000038H9 ...	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/26/2018	126.0405	02/26/2019	130.1700	Sale or Payoff Sale	8,247,355	8,247,355	0	0	PD (Duration)	1,000
38H9	240	24,000,000	US ULTRA 10YR NOTE MAR 16 Mar 2019 000038H9 ...	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/26/2018	126.0405	02/26/2019	130.1700	Sale or Payoff Sale	991,169	991,169	0	0	PD (Duration)	1,000
38H9	42	4,200,000	US ULTRA 10YR NOTE MAR 16 Mar 2019 000038H9 ...	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/26/2018	126.0405	02/26/2019	130.5920	Sale or Payoff Sale	191,173	191,173	0	0	PD (Duration)	1,000
38H9	51	5,100,000	US ULTRA 10YR NOTE MAR 16 Mar 2019 000038H9 ...	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/26/2018	126.0562	02/15/2019	130.4050	Sale or Payoff Sale	221,780	221,780	0	0	PD (Duration)	1,000
38H9	50	5,000,000	US ULTRA 10YR NOTE MAR 16 Mar 2019 000038H9 ...	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/26/2018	126.0562	02/15/2019	130.4050	Sale or Payoff Sale	217,431	217,431	0	0	PD (Duration)	1,000
38H9	1	100,000	US ULTRA 10YR NOTE MAR 16 Mar 2019 000038H9 ...	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/26/2018	126.0562	02/15/2019	130.2800	Sale or Payoff Sale	4,224	4,224	0	0	PD (Duration)	1,000
38H9	16	1,600,000	US ULTRA 10YR NOTE MAR 16 Mar 2019 000038H9 ...	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	02/07/2019	130.4077	02/19/2019	130.2950	Sale or Payoff Sale	(1,797)	(1,797)	0	0	PD (Duration)	1,000
38H9	38	3,800,000	US ULTRA 10YR NOTE MAR 16 Mar 2019 000038H9 ...	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	02/07/2019	130.4077	02/19/2019	130.2950	Sale or Payoff Sale	(4,268)	(4,268)	0	0	PD (Duration)	1,000
38H9	152	15,200,000	US ULTRA 10YR NOTE MAR 16 Mar 2019 000038H9 ...	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	02/07/2019	130.4233	02/19/2019	130.2950	Sale or Payoff Sale	(19,447)	(19,447)	0	0	PD (Duration)	1,000
38H9	794	79,400,000	US ULTRA 10YR NOTE MAR 16 Mar 2019 000038H9 ...	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	02/07/2019	130.4233	02/19/2019	130.2950	Sale or Payoff Sale	(101,584)	(101,584)	0	0	PD (Duration)	1,000
38M9	58	5,800,000	US ULTRA 10YR NOTE MAR 16 Jun 2019 000038M9 ...	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	02/15/2019	130.1265	05/17/2019	132.8890	Sale or Payoff Sale	160,236	160,236	0	0	PD (Duration)	1,000
38M9	4	400,000	US ULTRA 10YR NOTE MAR 16 Jun 2019 000038M9 ...	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	02/15/2019	130.1343	05/17/2019	132.9360	Sale or Payoff Sale	11,207	11,207	0	0	PD (Duration)	1,000
38M9	39	3,900,000	US ULTRA 10YR NOTE MAR 16 Jun 2019 000038M9 ...	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	02/15/2019	130.1343	05/17/2019	132.8890	Sale or Payoff Sale	107,440	107,440	0	0	PD (Duration)	1,000
38M9	794	79,400,000	US ULTRA 10YR NOTE MAR 16 Jun 2019 000038M9 ...	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	02/19/2019	130.0327	05/20/2019	133.0300	Sale or Payoff Sale	2,379,666	2,379,666	0	0	PD (Duration)	1,000
38M9	1,071	107,100,000	US ULTRA 10YR NOTE MAR 16 Jun 2019 000038M9 ...	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	02/19/2019	130.0405	05/20/2019	133.0300	Sale or Payoff Sale	3,201,484	3,201,484	0	0	PD (Duration)	1,000
38M9	190	19,000,000	US ULTRA 10YR NOTE MAR 16 Jun 2019 000038M9 ...	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	02/19/2019	130.0483	05/20/2019	133.0300	Sale or Payoff Sale	566,473	566,473	0	0	PD (Duration)	1,000
38M9	240	24,000,000	US ULTRA 10YR NOTE MAR 16 Jun 2019 000038M9 ...	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	02/26/2019	129.9312	05/24/2019	134.1080	Sale or Payoff Sale	1,002,419	1,002,419	0	0	PD (Duration)	1,000
38M9	1,885	188,500,000	US ULTRA 10YR NOTE MAR 16 Jun 2019 000038M9 ...	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	02/26/2019	129.9390	05/24/2019	134.1080	Sale or Payoff Sale	7,858,442	7,858,442	0	0	PD (Duration)	1,000
38M9	112	11,200,000	US ULTRA 10YR NOTE MAR 16 Jun 2019 000038M9 ...	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	02/26/2019	129.9390	05/24/2019	133.8110	Sale or Payoff Sale	433,671	433,671	0	0	PD (Duration)	1,000
38M9	451	45,100,000	US ULTRA 10YR NOTE MAR 16 Jun 2019 000038M9 ...	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	04/05/2019	131.8140	05/24/2019	134.1080	Sale or Payoff Sale	1,034,565	1,034,565	0	0	PD (Duration)	1,000
38M9	48	4,800,000	US ULTRA 10YR NOTE MAR 16 Jun 2019 000038M9 ...	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	04/05/2019	131.8140	05/24/2019	133.8110	Sale or Payoff Sale	95,859	95,859	0	0	PD (Duration)	1,000
38M9	451	45,100,000	US ULTRA 10YR NOTE MAR 16 Jun 2019 000038M9 ...	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	04/05/2019	131.8296	05/24/2019	134.1080	Sale or Payoff Sale	1,027,518	1,027,518	0	0	PD (Duration)	1,000
38M9	1,000	100,000,000	US ULTRA 10YR NOTE MAR 16 Jun 2019 000038M9 ...	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	04/05/2019	131.8296	05/24/2019	134.1080	Sale or Payoff Sale	2,278,310	2,278,310	0	0	PD (Duration)	1,000
38M9	475	47,500,000	US ULTRA 10YR NOTE MAR 16 Jun 2019 000038M9 ...	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	04/05/2019	131.8296	05/24/2019	134.1080	Sale or Payoff Sale	1,082,197	1,082,197	0	0	PD (Duration)	1,000
38M9	25	2,500,000	US ULTRA 10YR NOTE MAR 16 Jun 2019 000038M9 ...	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	04/05/2019	131.8296	05/24/2019	133.8110	Sale or Payoff Sale	49,536	49,536	0	0	PD (Duration)	1,000
38M9	662	66,200,000	US ULTRA 10YR NOTE MAR 16 Jun 2019 000038M9 ...	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	04/05/2019	131.8608	05/24/2019	134.1080	Sale or Payoff Sale	1,487,554	1,487,554	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
38M9	88	8,800,000	US ULTRA 10YR NOTE MAR 16 Jun 2019 000038M9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	04/05/2019	131.8608	05/24/2019	133.8110	Sale or Payoff	171,616	171,616	0	0	PD (Duration)	1,000
38U9	3	300,000	US ULTRA 10YR NOTE MAR 16 Sep 2019 000038U9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/17/2019	133.5405	08/21/2019	143.1240	Sale or Payoff	28,749	28,749	0	0	PD (Duration)	1,000
38U9	94	9,400,000	US ULTRA 10YR NOTE MAR 16 Sep 2019 000038U9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/17/2019	133.5405	08/21/2019	143.3580	Sale or Payoff	922,833	922,833	0	0	PD (Duration)	1,000
38U9	2,055	205,500,000	US ULTRA 10YR NOTE MAR 16 Sep 2019 000038U9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/20/2019	133.6890	08/23/2019	142.6550	Sale or Payoff	18,424,740	18,424,740	0	0	PD (Duration)	1,000
38U9	900	90,000,000	US ULTRA 10YR NOTE MAR 16 Sep 2019 000038U9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	134.7983	05/31/2019	136.5140	Sale or Payoff	1,544,229	1,544,229	0	0	PD (Duration)	1,000
38U9	140	14,000,000	US ULTRA 10YR NOTE MAR 16 Sep 2019 000038U9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	134.7983	06/13/2019	136.9050	Sale or Payoff	294,901	294,901	0	0	PD (Duration)	1,000
38U9	474	47,400,000	US ULTRA 10YR NOTE MAR 16 Sep 2019 000038U9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	134.7983	06/28/2019	138.1550	Sale or Payoff	1,590,950	1,590,950	0	0	PD (Duration)	1,000
38U9	751	75,100,000	US ULTRA 10YR NOTE MAR 16 Sep 2019 000038U9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	134.7983	06/28/2019	138.1390	Sale or Payoff	2,508,948	2,508,948	0	0	PD (Duration)	1,000
38U9	79	7,900,000	US ULTRA 10YR NOTE MAR 16 Sep 2019 000038U9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	134.7983	08/20/2019	143.3270	Sale or Payoff	673,736	673,736	0	0	PD (Duration)	1,000
38U9	171	17,100,000	US ULTRA 10YR NOTE MAR 16 Sep 2019 000038U9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	134.7983	08/20/2019	143.3110	Sale or Payoff	1,455,669	1,455,669	0	0	PD (Duration)	1,000
38U9	867	86,700,000	US ULTRA 10YR NOTE MAR 16 Sep 2019 000038U9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	134.7983	08/28/2019	143.9990	Sale or Payoff	7,976,560	7,976,560	0	0	PD (Duration)	1,000
38U9	35	3,500,000	US ULTRA 10YR NOTE MAR 16 Sep 2019 000038U9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	134.7983	08/28/2019	144.3270	Sale or Payoff	333,491	333,491	0	0	PD (Duration)	1,000
38U9	1,357	135,700,000	US ULTRA 10YR NOTE MAR 16 Sep 2019 000038U9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	134.7983	08/28/2019	143.9990	Sale or Payoff	12,484,651	12,484,651	0	0	PD (Duration)	1,000
38U9	55	5,500,000	US ULTRA 10YR NOTE MAR 16 Sep 2019 000038U9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	134.7983	08/28/2019	144.3270	Sale or Payoff	524,057	524,057	0	0	PD (Duration)	1,000
38U9	322	32,200,000	US ULTRA 10YR NOTE MAR 16 Sep 2019 000038U9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	134.7983	08/28/2019	143.9990	Sale or Payoff	2,962,460	2,962,460	0	0	PD (Duration)	1,000
38U9	13	1,300,000	US ULTRA 10YR NOTE MAR 16 Sep 2019 000038U9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	134.7983	08/28/2019	144.3270	Sale or Payoff	123,868	123,868	0	0	PD (Duration)	1,000
38Z9	6	600,000	US ULTRA 10YR NOTE MAR 16 Dec 2019 000038Z9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/21/2019	143.9858	11/20/2019	141.3110	Sale or Payoff	(16,049)	(16,049)	0	0	PD (Duration)	1,000
38Z9	88	8,800,000	US ULTRA 10YR NOTE MAR 16 Dec 2019 000038Z9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/21/2019	143.9858	11/20/2019	140.8270	Sale or Payoff	(278,009)	(278,009)	0	0	PD (Duration)	1,000
38Z9	2,055	205,500,000	US ULTRA 10YR NOTE MAR 16 Dec 2019 000038Z9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/23/2019	143.2827	11/26/2019	141.0770	Sale or Payoff	(4,533,464)	(4,533,464)	0	0	PD (Duration)	1,000
38Z9	813	81,300,000	US ULTRA 10YR NOTE MAR 16 Dec 2019 000038Z9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/28/2019	144.6499	11/26/2019	141.0770	Sale or Payoff	(2,905,054)	(2,905,054)	0	0	PD (Duration)	1,000
38Z9	54	5,400,000	US ULTRA 10YR NOTE MAR 16 Dec 2019 000038Z9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/28/2019	144.6499	11/26/2019	141.3740	Sale or Payoff	(176,924)	(176,924)	0	0	PD (Duration)	1,000
38Z9	1,273	127,300,000	US ULTRA 10YR NOTE MAR 16 Dec 2019 000038Z9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/28/2019	144.6499	11/26/2019	141.0770	Sale or Payoff	(4,548,750)	(4,548,750)	0	0	PD (Duration)	1,000
38Z9	84	8,400,000	US ULTRA 10YR NOTE MAR 16 Dec 2019 000038Z9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/28/2019	144.6499	11/26/2019	141.3580	Sale or Payoff	(276,528)	(276,528)	0	0	PD (Duration)	1,000
38Z9	302	30,200,000	US ULTRA 10YR NOTE MAR 16 Dec 2019 000038Z9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/28/2019	144.6499	11/26/2019	141.0770	Sale or Payoff	(1,079,122)	(1,079,122)	0	0	PD (Duration)	1,000
38Z9	20	2,000,000	US ULTRA 10YR NOTE MAR 16 Dec 2019 000038Z9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/28/2019	144.6499	11/26/2019	141.3740	Sale or Payoff	(65,528)	(65,528)	0	0	PD (Duration)	1,000
TYM9	700	70,000,000	U.S. Ten Year Note Future Jun 2019 0000TYM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	03/27/2019	124.6108	05/20/2019	124.4830	Sale or Payoff	(89,558)	(89,558)	0	0	PD (Duration)	1,000
TYU9	19	1,900,000	U.S. Ten Year Note Future Sep 2019 0000TYU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/20/2019	124.7827	08/23/2019	130.2950	Sale or Payoff	104,741	104,741	0	0	PD (Duration)	1,000
TYU9	1	100,000	U.S. Ten Year Note Future Sep 2019 0000TYU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/20/2019	124.7827	08/23/2019	130.2950	Sale or Payoff	5,513	5,513	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU9	680	68,000,000	U.S. Ten Year Note Future Sep 2019 0000TYU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/20/2019	124.7827	08/23/2019	130.2950	Sale or Pairoff Sale	3,748,626	3,748,626	0	0	PD (Duration)	1,000
TYZ9	1	100,000	U.S. Ten Year Note Future Dec 2019 0000TYZ9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/23/2019	130.9468	11/26/2019	129.5140	Sale or Pairoff Sale	(1,433)	(1,433)	0	0	PD (Duration)	1,000
TYZ9	19	1,900,000	U.S. Ten Year Note Future Dec 2019 0000TYZ9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/23/2019	130.9468	11/26/2019	129.5140	Sale or Pairoff Sale	(27,220)	(27,220)	0	0	PD (Duration)	1,000
TYZ9	680	68,000,000	U.S. Ten Year Note Future Dec 2019 0000TYZ9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/23/2019	130.9546	11/26/2019	129.5140	Sale or Pairoff Sale	(979,499)	(979,499)	0	0	PD (Duration)	1,000
USH9	150	15,000,000	U.S. Long Bond Future Mar 2019 0000USH9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/09/2018	136.7203	02/19/2019	146.5610	Sale or Pairoff Sale	1,476,107	1,476,107	0	0	PD (Duration)	1,000
USH9	412	41,200,000	U.S. Long Bond Future Mar 2019 0000USH9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/21/2018	139.4312	02/19/2019	146.5610	Sale or Pairoff Sale	2,937,466	2,937,466	0	0	PD (Duration)	1,000
USH9	1,404	140,400,000	U.S. Long Bond Future Mar 2019 0000USH9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/21/2018	139.4312	02/19/2019	146.5610	Sale or Pairoff Sale	10,010,201	10,010,201	0	0	PD (Duration)	1,000
USH9	24	2,400,000	U.S. Long Bond Future Mar 2019 0000USH9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/26/2018	139.3843	02/26/2019	146.1230	Sale or Pairoff Sale	161,740	161,740	0	0	PD (Duration)	1,000
USH9	32	3,200,000	U.S. Long Bond Future Mar 2019 0000USH9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/26/2018	139.3843	02/26/2019	146.7170	Sale or Pairoff Sale	234,653	234,653	0	0	PD (Duration)	1,000
USH9	7,229	722,900,000	U.S. Long Bond Future Mar 2019 0000USH9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/26/2018	139.3921	02/26/2019	146.1230	Sale or Pairoff Sale	48,660,821	48,660,821	0	0	PD (Duration)	1,000
USM9	412	41,200,000	U.S. Long Bond Future Jun 2019 0000USM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	02/19/2019	145.9468	05/20/2019	149.6860	Sale or Pairoff Sale	1,540,529	1,540,529	0	0	PD (Duration)	1,000
USM9	1,554	155,400,000	U.S. Long Bond Future Jun 2019 0000USM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	02/19/2019	145.9468	05/20/2019	149.6860	Sale or Pairoff Sale	5,810,635	5,810,635	0	0	PD (Duration)	1,000
USM9	23	2,300,000	U.S. Long Bond Future Jun 2019 0000USM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	02/26/2019	145.4937	05/24/2019	151.4360	Sale or Pairoff Sale	136,672	136,672	0	0	PD (Duration)	1,000
USM9	5,681	568,100,000	U.S. Long Bond Future Jun 2019 0000USM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	02/26/2019	145.4937	05/24/2019	151.4360	Sale or Pairoff Sale	33,758,050	33,758,050	0	0	PD (Duration)	1,000
USM9	1,549	154,900,000	U.S. Long Bond Future Jun 2019 0000USM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	02/26/2019	145.4937	05/24/2019	151.4360	Sale or Pairoff Sale	9,204,580	9,204,580	0	0	PD (Duration)	1,000
USM9	448	44,800,000	U.S. Long Bond Future Jun 2019 0000USM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	03/13/2019	146.1578	05/24/2019	151.4360	Sale or Pairoff Sale	2,364,638	2,364,638	0	0	PD (Duration)	1,000
USM9	2	200,000	U.S. Long Bond Future Jun 2019 0000USM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	03/13/2019	146.1578	05/24/2019	151.0300	Sale or Pairoff Sale	9,744	9,744	0	0	PD (Duration)	1,000
USM9	608	60,800,000	U.S. Long Bond Future Jun 2019 0000USM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	03/25/2019	149.1890	05/24/2019	151.4360	Sale or Pairoff Sale	1,366,152	1,366,152	0	0	PD (Duration)	1,000
USM9	1,843	184,300,000	U.S. Long Bond Future Jun 2019 0000USM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	03/25/2019	149.2203	05/24/2019	151.4360	Sale or Pairoff Sale	4,083,554	4,083,554	0	0	PD (Duration)	1,000
USM9	49	4,900,000	U.S. Long Bond Future Jun 2019 0000USM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	03/25/2019	149.2203	05/24/2019	150.9980	Sale or Pairoff Sale	87,132	87,132	0	0	PD (Duration)	1,000
USM9	804	80,400,000	U.S. Long Bond Future Jun 2019 0000USM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	03/25/2019	149.2515	05/24/2019	151.4360	Sale or Pairoff Sale	1,756,306	1,756,306	0	0	PD (Duration)	1,000
USM9	196	19,600,000	U.S. Long Bond Future Jun 2019 0000USM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	03/25/2019	149.2828	05/24/2019	151.4360	Sale or Pairoff Sale	422,029	422,029	0	0	PD (Duration)	1,000
USU9	212	21,200,000	U.S. Long Bond Future Sep 2019 0000USU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/20/2019	149.0640	08/23/2019	164.0920	Sale or Pairoff Sale	3,185,981	3,185,981	0	0	PD (Duration)	1,000
USU9	200	20,000,000	U.S. Long Bond Future Sep 2019 0000USU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/20/2019	149.0640	08/23/2019	164.0920	Sale or Pairoff Sale	3,005,642	3,005,642	0	0	PD (Duration)	1,000
USU9	750	75,000,000	U.S. Long Bond Future Sep 2019 0000USU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/20/2019	149.0640	08/23/2019	164.0920	Sale or Pairoff Sale	11,271,158	11,271,158	0	0	PD (Duration)	1,000
USU9	804	80,400,000	U.S. Long Bond Future Sep 2019 0000USU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/20/2019	149.0640	08/23/2019	164.0920	Sale or Pairoff Sale	12,082,681	12,082,681	0	0	PD (Duration)	1,000
USU9	23	2,300,000	U.S. Long Bond Future Sep 2019 0000USU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	150.8062	08/28/2019	166.4980	Sale or Pairoff Sale	360,922	360,922	0	0	PD (Duration)	1,000
USU9	446	44,600,000	U.S. Long Bond Future Sep 2019 0000USU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	150.8140	08/28/2019	166.4980	Sale or Pairoff Sale	6,995,269	6,995,269	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USU9	2	200,000	U.S. Long Bond Future Sep 2019 0000USU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	150.8140	08/28/2019	167.1230	Sale or Payoff	32,619	32,619	0	0	PD (Duration)	1,000
USU9	5,681	568,100,000	U.S. Long Bond Future Sep 2019 0000USU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	150.8140	08/28/2019	166.4980	Sale or Payoff	89,103,417	89,103,417	0	0	PD (Duration)	1,000
USU9	632	63,200,000	U.S. Long Bond Future Sep 2019 0000USU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	150.8140	08/28/2019	166.4980	Sale or Payoff	9,912,579	9,912,579	0	0	PD (Duration)	1,000
USU9	4,368	436,800,000	U.S. Long Bond Future Sep 2019 0000USU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	150.8140	08/28/2019	166.4980	Sale or Payoff	68,509,721	68,509,721	0	0	PD (Duration)	1,000
USU9	393	39,300,000	U.S. Long Bond Future Sep 2019 0000USU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	06/06/2019	154.0640	08/28/2019	166.4980	Sale or Payoff	4,886,743	4,886,743	0	0	PD (Duration)	1,000
USU9	239	23,900,000	U.S. Long Bond Future Sep 2019 0000USU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	06/06/2019	154.0953	08/28/2019	166.4980	Sale or Payoff	2,964,367	2,964,367	0	0	PD (Duration)	1,000
USU9	48	4,800,000	U.S. Long Bond Future Sep 2019 0000USU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	06/06/2019	154.0953	08/28/2019	167.1230	Sale or Payoff	625,354	625,354	0	0	PD (Duration)	1,000
USZ9	212	21,200,000	U.S. Long Bond Future Dec 2019 0000USZ9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/23/2019	163.3062	11/26/2019	160.0610	Sale or Payoff	(687,988)	(687,988)	0	0	PD (Duration)	1,000
USZ9	750	75,000,000	U.S. Long Bond Future Dec 2019 0000USZ9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/23/2019	163.3062	11/26/2019	160.0610	Sale or Payoff	(2,433,921)	(2,433,921)	0	0	PD (Duration)	1,000
USZ9	200	20,000,000	U.S. Long Bond Future Dec 2019 0000USZ9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/23/2019	163.3140	11/26/2019	160.0610	Sale or Payoff	(650,608)	(650,608)	0	0	PD (Duration)	1,000
USZ9	804	80,400,000	U.S. Long Bond Future Dec 2019 0000USZ9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/23/2019	163.3140	11/26/2019	160.0610	Sale or Payoff	(2,615,444)	(2,615,444)	0	0	PD (Duration)	1,000
USZ9	446	44,600,000	U.S. Long Bond Future Dec 2019 0000USZ9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/28/2019	165.7281	11/26/2019	160.0610	Sale or Payoff	(2,527,528)	(2,527,528)	0	0	PD (Duration)	1,000
USZ9	6,336	633,600,000	U.S. Long Bond Future Dec 2019 0000USZ9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/28/2019	165.7281	11/26/2019	160.0610	Sale or Payoff	(35,906,761)	(35,906,761)	0	0	PD (Duration)	1,000
USZ9	4,970	497,000,000	U.S. Long Bond Future Dec 2019 0000USZ9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/28/2019	165.7281	11/26/2019	160.0610	Sale or Payoff	(28,165,499)	(28,165,499)	0	0	PD (Duration)	1,000
USZ9	30	3,000,000	U.S. Long Bond Future Dec 2019 0000USZ9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/28/2019	165.7281	11/26/2019	160.5920	Sale or Payoff	(154,076)	(154,076)	0	0	PD (Duration)	1,000
WNH9	375	37,500,000	US ULTRA T-BOND Mar 2019 0000WNH9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/21/2018	152.5719	02/19/2019	161.4050	Sale or Payoff	3,312,299	3,312,299	0	0	PD (Duration)	1,000
WNH9	1,863	186,300,000	US ULTRA T-BOND Mar 2019 0000WNH9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/26/2018	152.4547	02/15/2019	161.1550	Sale or Payoff	16,208,072	16,208,072	0	0	PD (Duration)	1,000
WNH9	2,521	252,100,000	US ULTRA T-BOND Mar 2019 0000WNH9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/26/2018	152.4547	02/15/2019	161.1550	Sale or Payoff	21,932,662	21,932,662	0	0	PD (Duration)	1,000
WNH9	134	13,400,000	US ULTRA T-BOND Mar 2019 0000WNH9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/26/2018	152.4547	02/15/2019	161.3110	Sale or Payoff	1,186,735	1,186,735	0	0	PD (Duration)	1,000
WNH9	2,227	222,700,000	US ULTRA T-BOND Mar 2019 0000WNH9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/26/2018	152.4547	02/26/2019	160.2800	Sale or Payoff	17,426,242	17,426,242	0	0	PD (Duration)	1,000
WNH9	81	8,100,000	US ULTRA T-BOND Mar 2019 0000WNH9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/26/2018	152.4547	02/26/2019	160.8420	Sale or Payoff	679,386	679,386	0	0	PD (Duration)	1,000
WNH9	3,648	364,800,000	US ULTRA T-BOND Mar 2019 0000WNH9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/26/2018	152.4547	02/26/2019	160.2800	Sale or Payoff	28,545,545	28,545,545	0	0	PD (Duration)	1,000
WNH9	133	13,300,000	US ULTRA T-BOND Mar 2019 0000WNH9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/26/2018	152.4547	02/26/2019	160.8420	Sale or Payoff	1,115,536	1,115,536	0	0	PD (Duration)	1,000
WNM9	1,829	182,900,000	US ULTRA T-BOND Jun 2019 0000WNM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	02/15/2019	162.3766	05/17/2019	167.3420	Sale or Payoff	9,082,101	9,082,101	0	0	PD (Duration)	1,000
WNM9	34	3,400,000	US ULTRA T-BOND Jun 2019 0000WNM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	02/15/2019	162.3766	05/17/2019	167.3420	Sale or Payoff	168,831	168,831	0	0	PD (Duration)	1,000
WNM9	81	8,100,000	US ULTRA T-BOND Jun 2019 0000WNM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	02/15/2019	162.3844	05/17/2019	167.6860	Sale or Payoff	429,425	429,425	0	0	PD (Duration)	1,000
WNM9	2,440	244,000,000	US ULTRA T-BOND Jun 2019 0000WNM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	02/15/2019	162.3844	05/17/2019	167.3420	Sale or Payoff	12,097,026	12,097,026	0	0	PD (Duration)	1,000
WNM9	375	37,500,000	US ULTRA T-BOND Jun 2019 0000WNM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	02/19/2019	162.6422	05/20/2019	167.7800	Sale or Payoff	1,926,557	1,926,557	0	0	PD (Duration)	1,000
WNM9	2,227	222,700,000	US ULTRA T-BOND Jun 2019 0000WNM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	02/26/2019	161.5172	05/24/2019	170.4360	Sale or Payoff	19,862,023	19,862,023	0	0	PD (Duration)	1,000
WNM9	3,648	364,800,000	US ULTRA T-BOND Jun 2019 0000WNM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	02/26/2019	161.5172	05/24/2019	170.4360	Sale or Payoff	32,535,545	32,535,545	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM9	166	16,600,000	US ULTRA T-BOND Jun 2019 0000WNM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	03/13/2019	162.2828	05/24/2019	170.4360	Sale or Payoff Sale	1,353,416	1,353,416	0	0	PD (Duration)	1,000
WNM9	272	27,200,000	US ULTRA T-BOND Jun 2019 0000WNM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	03/13/2019	162.3141	05/24/2019	170.4360	Sale or Payoff Sale	2,209,146	2,209,146	0	0	PD (Duration)	1,000
WNM9	20	2,000,000	US ULTRA T-BOND Jun 2019 0000WNM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	03/13/2019	162.3453	05/24/2019	170.4360	Sale or Payoff Sale	161,812	161,812	0	0	PD (Duration)	1,000
WNM9	12	1,200,000	US ULTRA T-BOND Jun 2019 0000WNM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	03/13/2019	162.3453	05/24/2019	169.7480	Sale or Payoff Sale	88,837	88,837	0	0	PD (Duration)	1,000
WNM9	120	12,000,000	US ULTRA T-BOND Jun 2019 0000WNM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	03/25/2019	166.9703	05/24/2019	170.4360	Sale or Payoff Sale	415,873	415,873	0	0	PD (Duration)	1,000
WNM9	46	4,600,000	US ULTRA T-BOND Jun 2019 0000WNM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	03/25/2019	166.9703	05/24/2019	169.7800	Sale or Payoff Sale	129,231	129,231	0	0	PD (Duration)	1,000
WNM9	71	7,100,000	US ULTRA T-BOND Jun 2019 0000WNM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	03/25/2019	166.9703	05/24/2019	169.7480	Sale or Payoff Sale	197,246	197,246	0	0	PD (Duration)	1,000
WNM9	939	93,900,000	US ULTRA T-BOND Jun 2019 0000WNM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	03/25/2019	167.0016	05/24/2019	170.4360	Sale or Payoff Sale	3,224,864	3,224,864	0	0	PD (Duration)	1,000
WNM9	1,324	132,400,000	US ULTRA T-BOND Jun 2019 0000WNM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	03/25/2019	167.0328	05/24/2019	170.4360	Sale or Payoff Sale	4,505,718	4,505,718	0	0	PD (Duration)	1,000
WNM9	115	11,500,000	US ULTRA T-BOND Jun 2019 0000WNM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	04/22/2019	162.9391	05/24/2019	170.4360	Sale or Payoff Sale	862,139	862,139	0	0	PD (Duration)	1,000
WNM9	785	78,500,000	US ULTRA T-BOND Jun 2019 0000WNM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	04/22/2019	162.9703	05/24/2019	170.4360	Sale or Payoff Sale	5,860,504	5,860,504	0	0	PD (Duration)	1,000
WNM9	101	10,100,000	US ULTRA T-BOND Jun 2019 0000WNM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	04/30/2019	164.2203	05/24/2019	169.7480	Sale or Payoff Sale	558,339	558,339	0	0	PD (Duration)	1,000
WNM9	372	37,200,000	US ULTRA T-BOND Jun 2019 0000WNM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	04/30/2019	164.2516	05/24/2019	170.4360	Sale or Payoff Sale	2,300,582	2,300,582	0	0	PD (Duration)	1,000
WNM9	394	39,400,000	US ULTRA T-BOND Jun 2019 0000WNM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	04/30/2019	164.2828	05/24/2019	170.4360	Sale or Payoff Sale	2,424,325	2,424,325	0	0	PD (Duration)	1,000
WNM9	33	3,300,000	US ULTRA T-BOND Jun 2019 0000WNM9	Bond Portfolio Hedge	D1	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	04/30/2019	164.2828	05/24/2019	169.7480	Sale or Payoff Sale	180,365	180,365	0	0	PD (Duration)	1,000
WNU9	79	7,900,000	US ULTRA T-BOND Sep 2019 0000WNU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/17/2019	168.0250	08/21/2019	193.2170	Sale or Payoff Sale	1,990,182	1,990,182	0	0	PD (Duration)	1,000
WNU9	1,750	175,000,000	US ULTRA T-BOND Sep 2019 0000WNU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/17/2019	168.0250	08/21/2019	194.0300	Sale or Payoff Sale	45,508,177	45,508,177	0	0	PD (Duration)	1,000
WNU9	2,472	247,200,000	US ULTRA T-BOND Sep 2019 0000WNU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/17/2019	168.0328	08/21/2019	194.0300	Sale or Payoff Sale	64,264,238	64,264,238	0	0	PD (Duration)	1,000
WNU9	2	200,000	US ULTRA T-BOND Sep 2019 0000WNU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/17/2019	168.0328	08/21/2019	193.2480	Sale or Payoff Sale	50,431	50,431	0	0	PD (Duration)	1,000
WNU9	375	37,500,000	US ULTRA T-BOND Sep 2019 0000WNU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/20/2019	168.4781	08/23/2019	191.9670	Sale or Payoff Sale	8,808,393	8,808,393	0	0	PD (Duration)	1,000
WNU9	500	50,000,000	US ULTRA T-BOND Sep 2019 0000WNU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	171.1891	06/28/2019	177.5610	Sale or Payoff Sale	3,185,930	3,185,930	0	0	PD (Duration)	1,000
WNU9	750	75,000,000	US ULTRA T-BOND Sep 2019 0000WNU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	171.1891	06/28/2019	177.6230	Sale or Payoff Sale	4,825,770	4,825,770	0	0	PD (Duration)	1,000
WNU9	479	47,900,000	US ULTRA T-BOND Sep 2019 0000WNU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	171.1891	06/28/2019	177.4980	Sale or Payoff Sale	3,022,183	3,022,183	0	0	PD (Duration)	1,000
WNU9	271	27,100,000	US ULTRA T-BOND Sep 2019 0000WNU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	171.1891	06/28/2019	177.4670	Sale or Payoff Sale	1,701,368	1,701,368	0	0	PD (Duration)	1,000
WNU9	446	44,600,000	US ULTRA T-BOND Sep 2019 0000WNU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	171.1891	08/26/2019	194.8110	Sale or Payoff Sale	10,535,350	10,535,350	0	0	PD (Duration)	1,000
WNU9	12	1,200,000	US ULTRA T-BOND Sep 2019 0000WNU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	171.1891	08/26/2019	194.9050	Sale or Payoff Sale	284,587	284,587	0	0	PD (Duration)	1,000
WNU9	2,544	254,400,000	US ULTRA T-BOND Sep 2019 0000WNU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	171.1891	08/26/2019	194.8110	Sale or Payoff Sale	60,094,012	60,094,012	0	0	PD (Duration)	1,000
WNU9	66	6,600,000	US ULTRA T-BOND Sep 2019 0000WNU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	171.1891	08/26/2019	194.8730	Sale or Payoff Sale	1,563,168	1,563,168	0	0	PD (Duration)	1,000
WNU9	5,180	518,000,000	US ULTRA T-BOND Sep 2019 0000WNU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	171.1891	08/26/2019	194.8110	Sale or Payoff Sale	122,361,235	122,361,235	0	0	PD (Duration)	1,000
WNU9	59	5,900,000	US ULTRA T-BOND Sep 2019 0000WNU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	171.1891	08/26/2019	194.8420	Sale or Payoff Sale	1,395,533	1,395,533	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNU9	67	6,700,000	US ULTRA T-BOND Sep 2019 0000WNU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	171.1891	08/26/2019	194.8730	Sale or Payoff	1,586,852	1,586,852	0	0	PD (Duration)	1,000
WNU9	8	800,000	US ULTRA T-BOND Sep 2019 0000WNU9	Bond Portfolio Hedge	D1	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/24/2019	171.1891	08/26/2019	194.9050	Sale or Payoff	189,725	189,725	0	0	PD (Duration)	1,000
WNZ9	4,222	422,200,000	US ULTRA T-BOND Dec 2019 0000WNZ9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/21/2019	194.9938	11/20/2019	186.8110	Sale or Payoff	(34,547,898)	(34,547,898)	0	0	PD (Duration)	1,000
WNZ9	375	37,500,000	US ULTRA T-BOND Dec 2019 0000WNZ9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/23/2019	192.9469	11/26/2019	188.4050	Sale or Payoff	(1,703,326)	(1,703,326)	0	0	PD (Duration)	1,000
WNZ9	446	44,600,000	US ULTRA T-BOND Dec 2019 0000WNZ9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/26/2019	195.8219	11/26/2019	188.4050	Sale or Payoff	(3,308,072)	(3,308,072)	0	0	PD (Duration)	1,000
WNZ9	2,544	254,400,000	US ULTRA T-BOND Dec 2019 0000WNZ9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/26/2019	195.8219	11/26/2019	188.4050	Sale or Payoff	(18,869,363)	(18,869,363)	0	0	PD (Duration)	1,000
WNZ9	5,180	518,000,000	US ULTRA T-BOND Dec 2019 0000WNZ9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/26/2019	195.8219	11/26/2019	188.4050	Sale or Payoff	(38,421,109)	(38,421,109)	0	0	PD (Duration)	1,000
WNZ9	32	3,200,000	US ULTRA T-BOND Dec 2019 0000WNZ9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	09/26/2019	191.0016	11/26/2019	188.4050	Sale or Payoff	(83,100)	(83,100)	0	0	PD (Duration)	1,000
WNZ9	124	12,400,000	US ULTRA T-BOND Dec 2019 0000WNZ9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	09/26/2019	191.0328	11/26/2019	188.4050	Sale or Payoff	(325,889)	(325,889)	0	0	PD (Duration)	1,000
WNZ9	519	51,900,000	US ULTRA T-BOND Dec 2019 0000WNZ9	Bond Portfolio Hedge	D1	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	09/26/2019	191.0641	11/26/2019	188.4050	Sale or Payoff	(1,380,223)	(1,380,223)	0	0	PD (Duration)	1,000
1539999999. Subtotal - Long Futures - Hedging Other														764,127,927	764,127,927	0	0	XXX	XXX
1579999999. Subtotal - Long Futures														764,127,927	764,127,927	0	0	XXX	XXX
TUH9	476	95,200,000	US 2YR NT FUT Mar 2019 0000TUH9	Bond Portfolio Hedge	D1	Interest Rate	04/03/2019	CBT 549300EX04020BFQTQ27	11/26/2018	105.4525	02/15/2019	106.0550	Short Sale Closing Purchase	(573,981)	(573,981)	0	0	PD (Duration)	2,000
TUH9	51	10,200,000	US 2YR NT FUT Mar 2019 0000TUH9	Bond Portfolio Hedge	D1	Interest Rate	04/03/2019	CBT 549300EX04020BFQTQ27	11/26/2018	105.4525	02/15/2019	106.0320	Short Sale Closing Purchase	(59,107)	(59,107)	0	0	PD (Duration)	2,000
TUM9	54	10,800,000	US 2YR NT FUT Jun 2019 0000TUM9	Bond Portfolio Hedge	D1	Interest Rate	07/03/2019	CBT 549300EX04020BFQTQ27	02/15/2019	106.1595	05/17/2019	106.5870	Short Sale Closing Purchase	(46,127)	(46,127)	0	0	PD (Duration)	2,000
TUM9	422	84,400,000	US 2YR NT FUT Jun 2019 0000TUM9	Bond Portfolio Hedge	D1	Interest Rate	07/03/2019	CBT 549300EX04020BFQTQ27	02/15/2019	106.1595	05/17/2019	106.5870	Short Sale Closing Purchase	(360,473)	(360,473)	0	0	PD (Duration)	2,000
TUU9	50	10,000,000	US 2YR NT FUT Sep 2019 0000TUU9	Bond Portfolio Hedge	D1	Interest Rate	10/03/2019	CBT 549300EX04020BFQTQ27	05/17/2019	106.8157	08/21/2019	107.8010	Short Sale Closing Purchase	(98,570)	(98,570)	0	0	PD (Duration)	2,000
TUU9	372	74,400,000	US 2YR NT FUT Sep 2019 0000TUU9	Bond Portfolio Hedge	D1	Interest Rate	10/03/2019	CBT 549300EX04020BFQTQ27	05/17/2019	106.8157	08/21/2019	107.8440	Short Sale Closing Purchase	(765,326)	(765,326)	0	0	PD (Duration)	2,000
TUZ9	46	9,200,000	US 2YR NT FUT Dec 2019 0000TUZ9	Bond Portfolio Hedge	D1	Interest Rate	01/06/2020	CBT 549300EX04020BFQTQ27	08/21/2019	108.0931	11/20/2019	107.6840	Short Sale Closing Purchase	37,613	37,613	0	0	PD (Duration)	2,000
TUZ9	326	65,200,000	US 2YR NT FUT Dec 2019 0000TUZ9	Bond Portfolio Hedge	D1	Interest Rate	01/06/2020	CBT 549300EX04020BFQTQ27	08/21/2019	108.0931	11/20/2019	107.6410	Short Sale Closing Purchase	294,577	294,577	0	0	PD (Duration)	2,000
TYM9	1,500	150,000,000	U.S. Ten Year Note Future Jun 2019 0000TYM9	Liability Hedge	N/A	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	03/08/2019	122.7485	05/23/2019	124.4390	Short Sale Closing Purchase	(2,535,660)	(2,535,660)	0	0	LD (Liability Cashflow)	1,000
TYU9	1,417	141,700,000	U.S. Ten Year Note Future Sep 2019 0000TYU9	Liability Hedge	N/A	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/23/2019	124.7563	08/29/2019	131.3610	Short Sale Closing Purchase	(9,358,580)	(9,358,580)	0	0	LD (Liability Cashflow)	1,000
TYU9	83	8,300,000	U.S. Ten Year Note Future Sep 2019 0000TYU9	Liability Hedge	N/A	Interest Rate	09/30/2019	CBT 549300EX04020BFQTQ27	05/23/2019	124.7563	08/28/2019	131.1420	Short Sale Closing Purchase	(530,017)	(530,017)	0	0	LD (Liability Cashflow)	1,000
TYZ9	83	8,300,000	U.S. Ten Year Note Future Dec 2019 0000TYZ9	Liability Hedge	N/A	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/28/2019	131.8110	11/26/2019	129.5170	Short Sale Closing Purchase	190,397	190,397	0	0	LD (Liability Cashflow)	1,000
TYZ9	1,417	141,700,000	U.S. Ten Year Note Future Dec 2019 0000TYZ9	Liability Hedge	N/A	Interest Rate	12/31/2019	CBT 549300EX04020BFQTQ27	08/29/2019	132.0298	11/26/2019	129.5170	Short Sale Closing Purchase	3,560,475	3,560,475	0	0	LD (Liability Cashflow)	1,000
USH9	370	37,000,000	U.S. Long Bond Future Mar 2019 0000USH9	Liability Hedge	N/A	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/27/2018	139.1704	02/22/2019	145.7830	Short Sale Closing Purchase	(2,446,594)	(2,446,594)	0	0	LD (Liability Cashflow)	1,000
USH9	30	3,000,000	U.S. Long Bond Future Mar 2019 0000USH9	Liability Hedge	N/A	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/29/2018	139.3032	02/22/2019	145.7830	Short Sale Closing Purchase	(194,388)	(194,388)	0	0	LD (Liability Cashflow)	1,000
USM9	400	40,000,000	U.S. Long Bond Future Jun 2019 0000USM9	Liability Hedge	N/A	Interest Rate	06/28/2019	CBT 549300EX04020BFQTQ27	02/22/2019	145.1625	05/28/2019	151.7520	Short Sale Closing Purchase	(2,635,591)	(2,635,591)	0	0	LD (Liability Cashflow)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1609999999. Subtotal - Short Futures - Hedging Other														(15,521,353)	(15,521,353)	0	0	XXX	XXX
1649999999. Subtotal - Short Futures														(15,521,353)	(15,521,353)	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments														0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other														748,606,575	748,606,575	0	0	XXX	XXX
1719999999. Subtotal - Replication														0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1739999999. Subtotal - Other														0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														0	0	0	0	XXX	XXX
1759999999 - Totals														748,606,575	748,606,575	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	0	0	164,063	(21,002,625)	164,063	103,731,540	103,731,540
Pru Global Fund	B2XP4TQXV02CZP3OM085	Y	Y	2,122,068,770	3,436,142,616	(1,329,435,428)	0	3,772,534,968	(1,457,313,831)	193,152,367	1,858,117,969	1,842,756,388
0299999999. Total NAIC 1 Designation				2,122,068,770	3,436,142,616	(1,329,435,428)	0	3,772,534,968	(1,457,313,831)	193,152,367	1,858,117,969	1,842,756,388
Apex Clean Energy Holdings LLC	None	N	N	0	9,960,063	0	9,960,063	9,960,063	0	9,960,063	0	0
Benson Power, LLC	None	N	N	0	0	0	0	0	0	0	0	0
Gate Technologies LLC	None	N	N	0	1	0	1	1	0	1	0	0
H.I.G Luxembourg Hldgs 74 Sarl	None	N	N	0	1,302,970	0	1,302,970	1,302,970	0	1,302,970	0	0
HDA-SMC, Inc	None	N	N	0	0	0	0	0	0	0	0	0
Milson Bidco Limited	None	N	N	0	0	0	0	0	0	0	0	0
Premier Oil Plc	None	N	N	0	1,308,043	0	1,308,043	1,308,043	0	1,308,043	0	0
REP OF VENEZUELA OIL OBLIG WTS	None	N	N	0	77,045	0	77,045	77,045	0	77,045	0	0
United Coin Machine Co	None	N	N	0	6,470,408	0	6,470,408	6,470,408	0	6,470,408	0	0
Whitecap Texas Oppor. Fund	None	N	N	0	2	0	2	2	0	2	0	0
US - OTC	None	N	N	0	0	0	0	0	0	0	0	0
0799999999. Total NAIC 6 Designation				0	19,118,532	0	19,118,532	19,118,532	0	19,118,532	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals				2,122,068,770	3,455,261,148	(1,329,435,428)	19,118,532	3,791,817,562	(1,478,316,456)	212,434,961	1,961,849,509	1,946,487,928
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					3,455,261,148	(1,329,435,428)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding B2XP4TQXV02CZP30MQ85	Cash	000000-00-0	Swap Variation Margin	82,858,715	0	82,858,715	01/01/2020	IV
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	589331-AM-9	MERCK SHARP & DOHME CORP	420,639	501,000	581,842	11/15/2036	I
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	039483-AT-9	ARCHER DANIELS	9,220,324	11,062,000	10,956,977	10/01/2032	I
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	478160-AT-1	JOHNSON & JOHNSON	5,625,708	5,750,000	6,114,606	07/15/2038	I
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	478160-BK-9	JOHNSON & JOHNSON	18,882,782	22,411,000	22,344,456	12/05/2043	I
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	58933Y-AJ-4	MERCK & CO INC	3,362,640	4,490,000	4,602,589	05/18/2043	I
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	91324P-CR-1	UNITEDHEALTH GROUP INC	10,532,224	13,351,000	15,109,533	07/15/2045	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912803-AT-0	STRIP PRINC	3,000,696	3,390,000	3,313,738	05/15/2020	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-FT-0	US TREASURY N/B	7,276,522	5,825,000	5,329,518	02/15/2036	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-4X-5	US TREASURY N/B	8,132,790	8,000,000	7,929,086	08/31/2023	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-5B-2	US TREASURY N/B	3,251,416	3,235,000	3,232,383	09/30/2020	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912803-DT-7	STRIP PRINC	505,656	950,000	160,502	08/15/2041	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912833-4Y-3	STRIPS	2,783,623	4,370,000	1,950,109	08/15/2034	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912834-AD-0	STRIPS	4,757,605	8,190,000	3,235,622	11/15/2037	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912834-JP-4	STRIPS	6,860,532	13,000,000	5,540,285	02/15/2041	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912834-LR-7	STRIPS	6,057,219	12,000,000	4,308,103	08/15/2042	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912803-BM-4	STRIP PRINC	1,502,346	1,950,000	1,254,198	11/15/2027	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-5M-8	US TREASURY N/B	627,034	595,000	618,405	11/15/2028	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-XB-1	US TREASURY N/B	2,256,353	2,310,000	2,286,795	05/15/2025	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-4K-3	US TREASURY FRN	3,092,262	3,115,000	3,114,971	04/30/2020	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-Y5-3	US TREASURY FRN	248,134	250,000	250,004	07/31/2020	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-SC-3	US TREASURY N/B	147,194	140,000	131,980	05/15/2048	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-PT-9	US TREASURY N/B	592,467	457,000	105,714	02/15/2037	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-RN-0	US TREASURY N/B	6,843,922	6,810,000	7,046,519	08/15/2045	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-PT-9	US TREASURY N/B	1,814,999	1,400,000	992,106	02/15/2037	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-RT-7	US TREASURY N/B	227,546	255,000	243,811	08/15/2046	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-5Q-9	US TREASURY N/B	3,006,600	3,000,000	2,999,857	11/30/2020	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-C5-7	US TREASURY N/B	387,290	390,000	391,488	03/31/2021	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912803-DT-7	STRIP PRINC	742,516	1,395,000	346,084	08/15/2041	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912833-4Y-3	STRIPS	296,198	465,000	22,080	08/15/2034	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912833-XS-4	STRIPS	532,673	726,000	486,612	05/15/2029	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912834-AD-0	STRIPS	528,623	910,000	39,946	11/15/2037	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912834-DV-7	STRIPS	6,017,761	10,803,000	3,269,832	05/15/2039	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912834-EP-9	STRIPS	9,557,640	17,229,000	7,392,324	08/15/2039	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912834-LR-7	STRIPS	625,913	1,240,000	46,001	08/15/2042	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912803-AY-9	STRIP PRINC	2,059,624	2,385,000	2,125,477	11/15/2021	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912803-BL-6	STRIP PRINC	12,289,408	15,850,000	10,078,947	08/15/2027	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912833-LD-0	STRIPS	4,309,960	4,950,000	4,606,427	05/15/2021	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912833-4T-4	STRIPS	648,870	950,000	568,344	02/15/2032	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912833-4V-9	STRIPS	1,415,486	2,130,000	1,204,543	02/15/2033	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912834-DV-7	STRIPS	1,671,136	3,000,000	252,162	05/15/2039	I
0199999999 - Total				234,971,048	199,230,000	227,442,690	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding B2XP4TQXV02CZP30MQ85	Cash	000000-00-0	Swap Variation Margin	2,051,930,040	0	XXX	01/01/2020	IV
Pru Global Funding B2XP4TQXV02CZP30MQ85	Loan-backed and Structured	36179R-7J-2	Government National Mortgage Association	32,910,887	35,399,242	XXX	04/01/2046	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	904764-AU-1	UNILEVER CAPITAL CORP	300,348	400,000	XXX	07/28/2026	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912803-EK-5	STRIP PRINC	16,140,063	31,979,000	XXX	11/15/2044	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912810-RK-6	US TREASURY N/B	1,605,129	1,684,000	XXX	02/15/2045	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Treasury	912810-RL-4	TSY INFL IX N/B	1,378,360	1,308,000	XXX	02/15/2045	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Treasury	912810-RM-2	US TREASURY N/B	9,472,956	9,137,000	XXX	05/15/2045	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Treasury	912810-RQ-3	US TREASURY N/B	17,700,093	18,567,000	XXX	02/15/2046	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Treasury	912810-RZ-3	US TREASURY N/B	1,791,490	1,800,000	XXX	11/15/2047	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Treasury	912810-SE-9	US TREASURY N/B	771,610	689,000	XXX	11/15/2048	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Treasury	912828-4V-9	US TREASURY N/B	861,255	835,000	XXX	08/15/2028	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Treasury	912828-5P-1	US TREASURY N/B	5,816,873	5,751,000	XXX	11/30/2023	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Treasury	912828-5U-0	US TREASURY N/B	366,265	366,000	XXX	12/31/2023	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Treasury	912828-K3-3	TSY INFL IX N/B	1,158,055	1,060,000	XXX	04/15/2020	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Treasury	912828-K7-4	US TREASURY N/B	36,074,655	37,303,000	XXX	08/15/2025	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Treasury	912828-L9-9	US TREASURY N/B	7,379,605	7,417,000	XXX	10/31/2020	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Treasury	912828-M8-0	US TREASURY N/B	31,649,998	31,897,000	XXX	11/30/2022	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Treasury	912828-U2-4	US TREASURY N/B	18,469,719	19,235,000	XXX	11/15/2026	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Treasury	912828-UL-2	US TREASURY N/B	640,289	640,000	XXX	01/31/2020	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	931142-AU-7	WAL-MART STORES INC	564,893	599,000	XXX	10/15/2023	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Loan-backed and Structured	36179R-7J-2	Government National Mortgage Association	11,408,159	12,270,717	XXX	04/01/2046	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Treasury	912828-K3-3	TSY INFL IX N/B	3,775,696	3,456,000	XXX	04/15/2020	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Treasury	912828-UL-2	US TREASURY N/B	805,363	805,000	XXX	01/31/2020	V
0299999999 - Total				2,252,971,802	222,597,959	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

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